



## eurex circular 042/08

**Date:** Frankfurt, February 22, 2008  
**Recipients:** All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors  
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 **Action required**

- 1. Eurex Release 10.0: Distribution of Update Kit 4 for Simulation, Update Kit 2 for Production and Update Kit 1 for Advanced Simulation**
- 2. “Unreliable” Matching Events Data Stream for the Enhanced Transaction Solution (ETS)**
- 3. Functional Enhancements to the Enhanced Broadcast Solution (EBS) Interface**

**Related Eurex Circulares:** 256/07, 019/08

**Contact:** Eurex Customer Technical Support, tel. +49-69-211-1 12 00

**Content may be most important for:**

 All departments

**Attachments:**

none

**Summary:**

**1. Eurex Release 10.0: Distribution of Update Kit 4 for Simulation, Update Kit 2 for Production and Update Kit 1 for Advanced Simulation**

After close of trading on Friday, February 29, 2008, Eurex will distribute update kit 4 for Eurex Release 10.0 Simulation and after close of trading on Friday, March 14, 2008, update kit 2 for Eurex Release 10.0, Production and update kit 1 for Eurex Release 10.0 Advanced Simulation will follow.

Installation of the Eurex Release 10.0 update kits on all MISSes and workstations in the appropriate environment is highly recommended for all members but is a mandatory requirement for all members using the pre-trade risk protection function.

**2. “Unreliable” matching events data stream for the Enhanced Transaction Solution (ETS)**

As announced in Eurex circular 019/08, Eurex will introduce an “unreliable” matching events data stream. This stream will be introduced in simulation on **February 25, 2008** and in production on **April 14, 2008**.

**3. Functional Enhancements to the Enhanced Broadcast Solution (EBS) Interface**

To coincide with the ETS simulation, Eurex will also introduce some further functional enhancements to the EBS interface: Enhancement of snapshot processing and addition of a unique identifier to UDP packets to facilitate the fast detection of duplicate messages in the A and B stream.



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**1. Eurex Release 10.0: Distribution of Update Kit 4 for Simulation, Update Kit 2 for Production and Update Kit 1 for Advanced Simulation**

The update kits include the following important modifications and enhancements:

**1.1 Update of the pre-trade risk protection functionality**

The "Inquire Pre-Trading Risk Limits" will be enhanced by additional information about the current number of time interval which have been exceeded. The GUI will show exceeded Time Interval Limit in Limit Maintenance Tab and mark the corresponding fields red if violation threshold is reached or yellow, if the violation counter is > 0 but < threshold. The GUI will show the Member Status "ALERT" in the Stop/Release tab, if the violation threshold is reached.

**1.2 OTC Bulk Load**

A new function (Bulk Load panel) has been added to the OTC Block Trade Entry window to support the import of multiple OTC Block trades in Single Stock Futures from a csv-file into the Eurex®system. Additional details and OTC bulk load templates TemplateBulkLoad.xls and TemplateBulkLoad.csv (which are not part of the update kits) will be published under the path:

**[www.eurexexchange.com](http://www.eurexexchange.com) > Trading > Market Model > Wholesale Trading > Block Trades**

**1.3. Further minor corrections and enhancements**

Mainly some GUI enhancements have been applied.

Updated versions of the Eurex @X-ceed Trading User Guide, the @X-tract Clearing User Guide and of the VALUES API Member Front End Development Guide describing the new functionality will be published on February 22, 2008:

**[www.eurexexchange.com](http://www.eurexexchange.com) > Member Section > Releases > Eurex 10.0 > Manuals > Technical Manuals.**

The simulation update kit will be transmitted to Eurex Members via File Transfer Protocol (ftp) on Friday February 29, 2008 after 23:00 CET and can be used from Monday, March 3, 2008 onwards.

The Production and Advanced Simulation update kits will be transmitted to Eurex Members via File Transfer Protocol (ftp) on Friday, March 14, 2008 after 23:00 CET and can be used from Monday, March 17, 2008 onwards.

The software will only be sent to the registered report nodes. In parallel, the kits will be made available for download from the Eurex website under the following paths:

**[www.eurexexchange.com](http://www.eurexexchange.com) > Member Section > Releases > Eurex 10.0 > Software Kits > Simulation Kits > Eurex 10.0 Simulation Kit**

**[www.eurexexchange.com](http://www.eurexexchange.com) > Member Section > Releases > Eurex 10.0 > Software Kits > Production Kits > Eurex 10.0 Production Kit**

**[www.eurexexchange.com](http://www.eurexexchange.com) > Member Section > Releases > Eurex 10.0 > Software Kits > Advanced Simulation Kits > Eurex 10.0 Advanced Simulation Kit**

Please ensure that the simulation environment is connected to the Eurex network on Friday, February 29, 2008 from 23:00 CET onwards and the Production, and Advanced Simulation environments, respectively, on Friday, March 14, 2008 from 23:00 CET onwards.

The following target directories should have each a total free capacity of approximately 40 MB per environment (Production, Simulation and Advanced Simulation, respectively) for the data transmission:

**Production:**

- SUN Solaris (MISS): /opt/gate/transferdir/release00
- Windows (MISS): <ftp-root directory>\release00

**Simulation:**

- SUN Solaris (MISS): /opt/gate/transferdir/release01
- Windows (MISS): <ftp-root directory>\release01

**Advanced Simulation:**

- SUN Solaris (MISS): /opt/gate/transferdir/release03
- Windows (MISS): <ftp-root directory>\release03

The update kits should be installed according to the instructions contained in the “*read-me*” file, which will be sent together with the kits to the target transfer directory.

**Please note:** Optimal support can only be provided on the basis of the most recent software versions.

If you have not received the Eurex Release 10.0 Simulation Update Kit 4 by Tuesday, March 4, 2008 and the Production Update Kit 2 and the Advanced Simulation Update Kit 1 by Tuesday, March 17, 2008, please contact our Customer Technical Support under +49-69-211-1 12 00.

**2. “Unreliable” Matching Events Data Stream for ETS (Enhanced Transaction Solution)**

As announced in Eurex circular 019/08, in order to provide faster information about matching events via ETS, Eurex will introduce a new “unreliable” matching events data stream in parallel to the existing “recoverable” matching events data stream with the same content.

Contrary to the original announcement, the new data stream will be populated from the start of the simulation on February 25, 2008 and from production launch on April 14, 2008 onwards.

In order to be able to establish a connection using the ETS interface, each member application will require its own registered application identifier. The respective application form (“Registration of an Application Identifier”) is located on the Eurex website under the following path:

**[www.eurexchange.com](http://www.eurexchange.com) > Documents > Forms > Trading Derivatives > Single Forms > Technical > Miscellaneous**

### **3. Functional Enhancements to the Enhanced Broadcast Solution (EBS) Interface**

To coincide with the simulation for the Enhanced Transaction Solution (ETS) which will commence on February 25, 2008, Eurex will also introduce some further enhancements to the EBS interface:

#### **Enhancement of snapshot processing**

In order to enable EBS receiver applications to more easily detect which strategies are available in the Eurex system, which contracts are active and to facilitate a timely disconnection from the snapshot stream four new service message types (start/end single leg snapshots and start/end strategy snapshots) will be introduced.

#### **Addition of a unique identifier to UDP packet to facilitate the fast detection of duplicate messages in the A and B stream**

In order to make the detection of duplicate packets in live-live constellation faster, a unique identifier for the UDP packet will be introduced. Receiving applications will be able to detect duplicate datagrams faster by partly decoding them.

The above mentioned enhancements will be available in the simulation environment from March 3, 2008 onwards. Members using the EBS interface are requested to perform the appropriate tests with their receiving applications in simulation. The introduction of the enhancements in the production environment is scheduled for **April 14, 2008**.

As of February 22, 2008, updated versions (for Simulation and respectively for Production) of the document "Enhanced Broadcast Solution - Interface Specification" reflecting the changes will be available on the Eurex website under the path:

**[www.eurexchange.com](http://www.eurexchange.com) > Member Section > Releases > Eurex 10.0 > Manuals > Technical Manuals.**

Should you experience difficulties logging in to the "Member Section", please contact Customer Support on +49-69-211-1 17 00.

Frankfurt, February 22, 2008