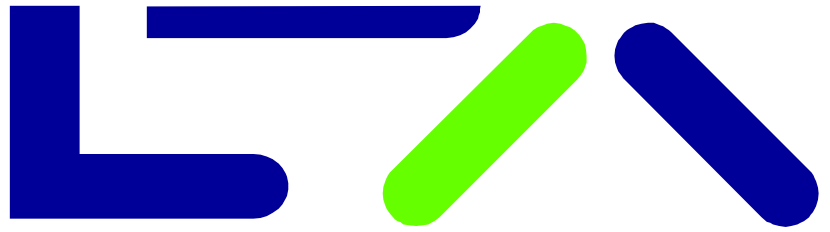


X-pand into the Future



eurex circular 056/09

Date: Frankfurt, April 8, 2009
Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Thomas Lenz

Enhanced Transaction Solution: Implementation of a new enhanced low Latency Infrastructure and functional Interface Enhancements

Contact: Technical Account Manager via VIP number or Eurex Customer Technical Support,
tel. +49-69-211-1 12 00, e-mail: eurex-help@deutsche-boerse.com

Content may be most important for:

☞ All departments

Attachments:

none

Summary:

In order to provide latency-sensitive applications with the fastest possible connection to the Eurex® trading system and further reduce network latency for Enhanced Transaction Solution connections, Eurex will introduce a new enhanced infrastructure in both of its proximity data centers. The new infrastructure will encompass an optimal configuration of state-of-the-art network equipment, fibre optic network connections and additional gateways resulting in a reduction of the number of network hops and overall roundtrip times. The provision of the new optimized infrastructure will be made available at no further cost.

The availability of the new infrastructure in the production environment is scheduled for **May 11, 2009**. Access to the simulation environment will continue to be provided via the existing infrastructure.

In addition to the infrastructure changes, Eurex will provide the following functional and technical enhancements to the Enhanced Transaction Solution interface:

- Inquiry and deletion of orders & quotes “on behalf” of another session ID
- Specification of a second IP subnet address for session IDs

The introduction of the “on behalf” feature in production is also scheduled for **May 11, 2009** and will be available in the simulation environment from **April 15, 2009** onwards. Specification of a second IP subnet address for session IDs will be possible from **May 25, 2009** onwards.

Updated versions of the documents “Enhanced Transaction Solution - Interface Specification”, “Network Access to Exchange Applications” and “Front-End Access to Exchange Applications” reflecting the aforementioned changes will be available on the Eurex website from April 8, 2009 onwards.



Eurex Deutschland
Neue Börsenstraße 1
60487 Frankfurt/Main
Mailing address:
60485 Frankfurt/Main
Germany

T +49-69-211-1 17 00
F +49-69-211-1 17 01
customer.support@eurexchange.com
eurexchange.com
Internet:
www.eurexchange.com

Management Board:
Thomas Book, Thomas Lenz,
Michael Peters, Andreas Preuß,
Peter Reitz, Jürg Spillmann
ARBN: 101 013 361

Enhanced Transaction Solution: Implementation of a new enhanced low Latency Infrastructure and functional Interface Enhancements

Optimised network infrastructure for the Enhanced Transaction Solution

In order to provide latency-sensitive applications with the fastest possible connection to the Eurex® trading system and further reduce network latency for Enhanced Transaction Solution connections, Eurex will introduce a new enhanced infrastructure in both of its proximity data centers. The new infrastructure will encompass an optimal configuration of state-of-the-art network equipment, fibre optic network connections and additional gateways resulting in a reduction of the number of network hops and overall roundtrip times. The provision of the new optimized infrastructure will be made available at no further cost.

The availability of the new infrastructure in the production environment is scheduled for May 11, 2009. Access to the simulation environment will continue to be provided via the existing infrastructure.

All Members who are currently located in either of the proximity data centers and who are not making use of the IPsec encryption protocol will be eligible to use the new optimized infrastructure. All eligible Members will automatically be provided with the IP addresses of the new gateways to which their existing session IDs will be assigned. Affected Members will be required to migrate to the new infrastructure by May 25, 2009 at the latest. The usage of the existing gateway infrastructure will no longer be possible for these Members from this point onwards.

In order to provide Members with the ability to verify their technical connectivity and facilitate a smooth migration to the new infrastructure prior to the production launch, a connection test will be provided on May 9, 2009 between 13:00 CEST and 15:00 CEST. The connection test will not be mandatory, however, Members who intend to use new infrastructure from the production launch day onwards are strongly recommended to participate.

All Members who are making use of the IPsec encryption protocol from within a proximity location as well as those Members located outside of proximity, will be unaffected by the changes described above.

Inquiry and Deletion of Orders & Quotes “on behalf” of another session ID

Currently, the existing functionality provided by the Enhanced Transaction Solution interface covers the inquiry of orders/quotes originally entered by the same session ID. Similarly, orders/quotes can only be deleted from the same session ID with which they were originally entered.

Eurex will enhance the existing functionality to enable Members to inquire and delete orders/quotes “on behalf”, i.e. orders/quotes can be inquired and deleted from a session ID which is not the same as the one from which they were originally submitted.

The introduction of the “on behalf” functionality in production is scheduled for May 11, 2009 and will also be made available in the simulation environment from April 15, 2009 onwards.

Updated versions of the documents “Enhanced Transaction Solution - Interface Specification” and “Network Access to Exchange Applications” reflecting the abovementioned changes will be available on the Eurex website from April 8, 2009 onwards under the paths:

www.eurexchange.com > Member Section > Releases > Eurex 11.0 > Interfaces > Enhanced Transaction Solution

www.eurexchange.com > Member Section > Releases > Eurex 11.0 > Manuals > Technical Manuals

Specification of a second IP subnet address for session IDs

In order to allow Members the possibility to initiate/resume their session IDs from a secondary location (e.g., a backup site or disaster recovery location) Eurex will permit the specification of a second IP subnet address for session IDs. Please note that simultaneous usage of session IDs from both the primary and secondary location will not be possible.

From May 25, 2009 onwards, Eurex will provide a modified version of the form "Access Form: Order / Cancellation" enabling Members to specify a second IP subnet address for either the existing session IDs or to order new session IDs with two IP subnet addresses. The modified form will be made available on the Eurex website under the path:

www.eurexchange.com > Documents > Forms > Trading Derivatives > Single Forms > Technical > Connection

Members can also download the form in the "Tickets & Requests" facility, which is available in the Member Section on the Eurex website under the path:

www.eurexchange.com > Member Section > Service Point > Technical Services > Tickets & Requests.

If you have any questions or require further information regarding this circular, please contact your Technical Account Manager using your VIP number, Eurex Customer Technical Support at tel. +49-69-211-1 12 00 or via e-mail: eurex-help@deutsche-boerse.com.

Frankfurt, April 8, 2009