X-pand into the Future

# e u r e x *circular 094/10*

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**Recipients:** All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
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## Additional Information concerning Optimization of Enhanced Transaction Solution Roundtrip Times and Receipt of Market Data via the Enhanced Broadcast Solution

**Related Eurex Circulars:** 143/09

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| **Content may be most important for:** | **Attachments:** |
|---|---|
| **Ü** IT/System Administration | none |


**Summary:**

In Eurex circular 143/09 Eurex provided members with depth information regarding the optimization of Enhanced Transaction Solution roundtrip times and receipt of market data disseminated via the Enhanced Broadcast Solution.

Since the initial publication of this information Eurex has not only enhanced the software of both interfaces with the introduction of Eurex Release 12.0 in November 2009 but also continued to optimize its network infrastructure.

This circular complements the information initially presented in circular 143/09 and provides members with up-to-date statistics regarding dissemination of market data and roundtrip times to each of its proximity locations.



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# Additional Information concerning Optimization of Enhanced Transaction Solution Roundtrip Times and Receipt of Market Data via the Enhanced Broadcast Solution

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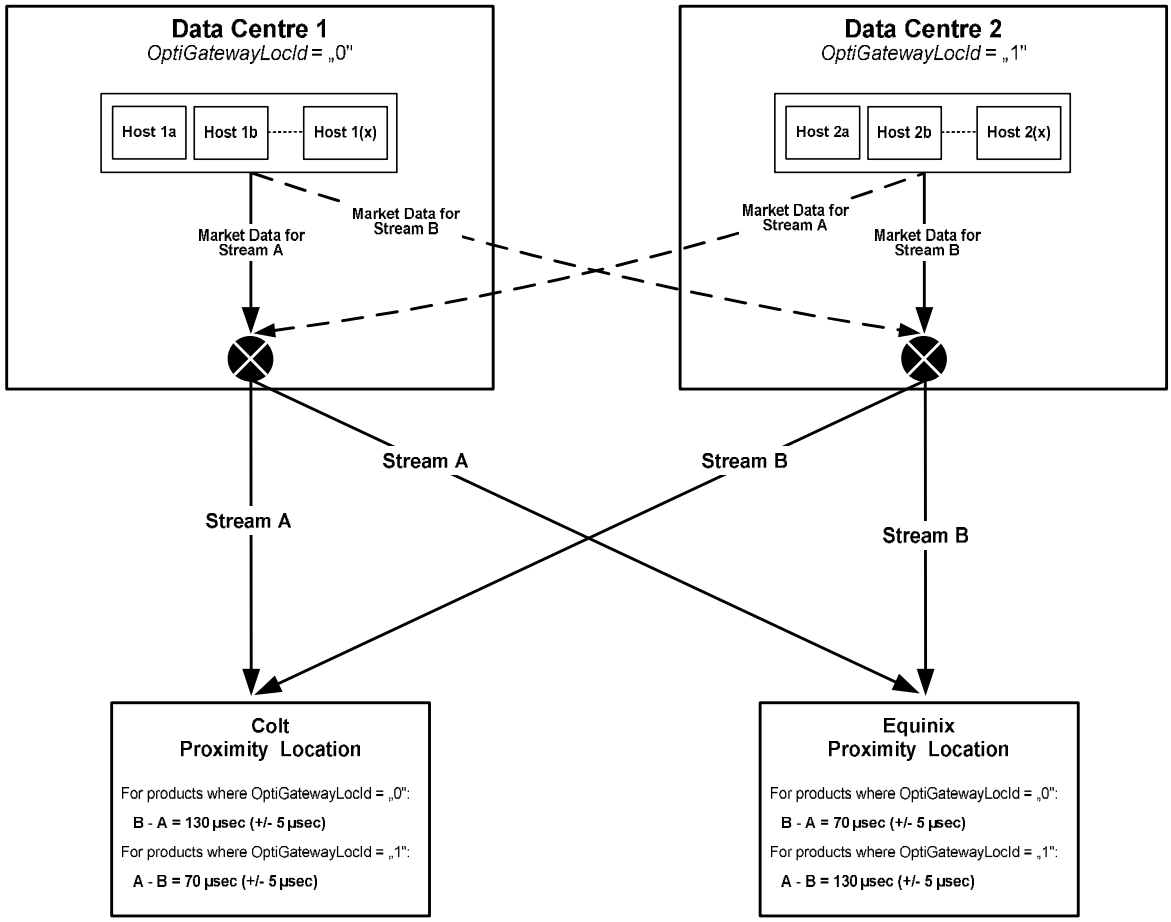
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**Enhanced Broadcast Solution**

The Enhanced Broadcast Solution stream A originates from Eurex Data Centre 1 where the products with the *OptiGatewayLocID = 0* are hosted. The matching engines in Data Centre 1 produce market data for these products in stream A first, followed by stream B. In comparison, stream B originates from Eurex Data Centre 2 where the matching engines produce market data for the products with the *OptiGatewayLocID = 1* in stream B first, followed by stream A. The value of the *OptiGatewayLocID* field for a product is contained in the product's reference data in the Enhanced Transaction Solution interface.

The following diagram depicts the mechanism of market data dissemination from Eurex Data Centres together with the difference in latency for both stream A and stream B in each of the proximity locations.



The measurements provided for each of the proximity locations above also take into account the sequence of message processing and transfer to the individual feed distribution data centres.

Eurex also provides latency statistics for market data messages in one minute time intervals for both “stream A” and “stream B” over the entire business day from the feed distribution data centre up to the Access Point location, i.e. excluding the processing times within the data centres.

Members can use this information to determine if Eurex has incurred any delays in the dissemination of market data to its access points or if the reason for potential latency of market data may be located elsewhere, e.g. in a member’s in-house network infrastructure.

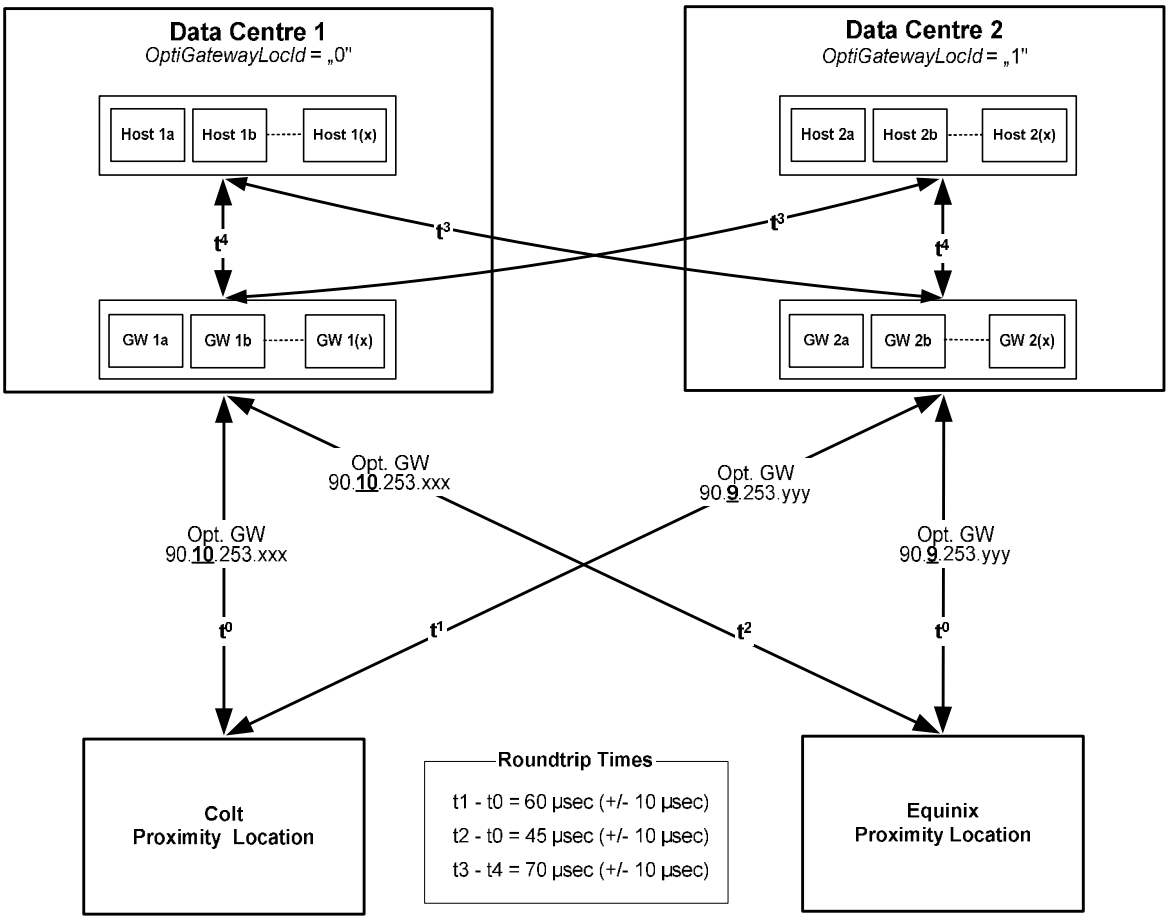
The contents of the information includes: Minimum, average and maximum latency (in µs), as well as 90 per-cent and 99,5 percent latency percentiles.

The web-based monitoring tools can be accessed from the Eurex website under:

**www.eurexchange.com > Member Section > Service Point > Technical Services > Monitoring**

**Enhanced Transaction Solution**

The following diagram depicts the infrastructure for the Enhanced Transaction Solution together with the optimal gateway configuration which should be used for each of the Eurex proximity locations in order to access the individual products. In addition, the latency cost of the connections between the proximity locations and the Eurex Data Centres is provided.



Members are strongly recommended to take into consideration this additional information concerning market data latencies and the latency cost of connections between proximity locations and the Eurex Data Centres when subscribing to market data, submitting order and quote transactions to Eurex and for decisions regarding infrastructure requirements.

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

Frankfurt, May 21, 2010