X-pand into the Future

eurex circular 194/09

Date: Frankfurt, October 15, 2009

Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich, all Clearing Members of Eurex Clearing AG and Vendors

Authorized by: Thomas Lenz

Action required

Eurex Release 12.0: Important Information for Production Start

Related Eurex Circulars: 048/09

Contact: Member Services & Admission, tel. +49-69-211-1 17 00
e-mail: customer.support@eurexchange.com,
Customer Technical Support, tel.: +49-69-211-1 12 00

Content may be most important for:	**Attachments:**
➲ All departments	1. Fax Reply form - "SPOC for Eurex Release 12.0 Connection Test" 2. Fax Reply form - "Eurex Release 12.0 - Production Readiness"

Summary:

For the production start of Eurex Release 12.0 on November 16, 2009, Eurex will transmit the Eurex Release 12.0 production software kits for SUN Solaris and Microsoft Windows by file transfer to the registered report nodes after close of trading on Friday, November 6, 2009.

In preparation for the software transfer, system administrators must make available sufficient storage capacity on the report nodes and ensure that the machines can be reached on Friday, November 6, 2009, after 21:00 CET.

In addition, from November 6, 2009 onwards, the software will be available for download from the Eurex website under the path:

www.eurexchange.com > Member Section > Releases > Eurex 12.0 > Software Kits

The installation of the new Eurex Release 12.0 software is mandatory.

The mandatory connection test for Eurex Release 12.0 will take place on **Saturday, November 14, 2009** between **15:00 and 17:00 CET**.

Members are requested to complete and return both fax replies provided with this circular by **October 30, 2009**.

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Eurex Release 12.0: Important Information for Production Start

1. Distribution of Production Kits for Eurex Release 12.0

From close of trading on Friday, November 6, 2009 until Tuesday, November 10, 2009, Eurex will distribute the Eurex Release 12.0 production software kits for SUN Solaris and Microsoft Windows via File Transfer Protocol (ftp) to the member production environment in time for the start of Eurex Release 12.0 production on Monday, November 16, 2009.

Distribution of the software will take place to the registered report nodes only. The target directories and required storage space for data transfer are:

- **SUN Solaris (MISS): /opt/gate/transferdir/release00/sun**
  Required storage space: 200 MB
- **Microsoft Windows (MISS): <ftp-root directory>\release00\win**
  Required storage space: 200 MB

For production start on November 16, 2009, installation of the new Eurex Release 12.0 software is mandatory.

The production kits should be installed according to the instructions contained in the read-me file that is transferred to the appropriate transfer directory. Please pay special attention to the information contained in the installation guide for Eurex Release 12.0.

It is imperative that files no longer used are deleted from the transfer directory before the transmission of the software takes place. Please ensure that the report nodes are connected to the Eurex® network as of 21:00 CET on Friday, November 6, 2009.

Please contact Customer Technical Support at tel. +49-69-211-1 12 00 if the software kits have not been received by Tuesday November 10, 2009.

As of Friday, November 6, 2009, the software will be made available for download in the Member Section of the Eurex website under the path:

www.eurexchange.com > Member Section > Releases > Eurex 12.0 > Software Kits

Should you encounter any difficulties when logging in to the Member Section, please contact our Service Point Team at tel. +49-69-211-1 78 88.

Please note that both the Eurex Release 12.0 production kit for SUN Solaris on the x86 platform and the respective GATE 3.5 production kit for SUN Solaris on x86 will be only published on the Eurex website under the above-mentioned path.

The existing GATE 3.5 production and the production update 2 versions for SUN Solaris on sparc and Windows will not be distributed via ftp since there have been no changes. These versions will only be provided on the Eurex website under the above-mentioned path.

For new installations:

Before installation of the Eurex Release 12.0 production kit, the GATE 3.5 production software and the GATE 3.5 production update 2 kits have to be installed on all MISSes and workstations. If required, the GATE 3.5 software kits and the GATE 3.5 update 2 kits are available for download on the Eurex website. In order to activate the new settings, please restart the system after installation of the GATE 3.5 software and the GATE 3.5 update 2 kit, respectively.

2. Preparations for Friday, November 13, 2009

On Friday, November 13, 2009, Eurex Release 11.0 will be in production for the last time. After completion of the batch run on Friday, November 13, 2009, and after processing of all back office messages, installation of Eurex Release 12.0 can begin.

Please ensure beforehand that all relevant reports have been selected and received correctly as historical reports for the period up to and including November 13, 2009 will no longer be available after the release change.

3. Connectivity Test for Eurex Release 12.0 on November 14, 2009

The Eurex Release 12.0 connection test will be conducted on Saturday, November 14, 2009, between 15:00 and 17:00 CET and is mandatory for all members in order to ensure connectivity for the start of trading on Monday, November 16, 2009.

The connection test can be regarded as successful when the Eurex message "Eurex 12.0" appears on the **Market Supervision Messages** window. Please make sure that an appropriate staff member is available to perform the login to the Eurex® trading system (e.g., a Eurex trader).

In addition, the connection status should be checked in the technical connection monitor, which can be accessed under the path:

www.eurexchange.com > Member Section > Service Point > Connection Monitor

Please note:
In order to provide members with the opportunity to log in via the Enhanced Transaction Solution interface, the respective gateways will be also available.

The following transactions will be supported for the Enhanced Transaction Solution Interface Trading Sessions (TS):

- Session logon
- Trader login
- Send Heartbeat

In order to provide members with the ability to perform checks with their Enhanced Broadcast Solution interface, the reference data stream will be disseminated after the Eurex® Back end is up and running.

4. Multi-Market Installations

In order to ensure that Multi-Market installations continue to be connectable during and after the Eurex Release 12.0 connection test, the Xetra® Back end will also be available on the day of the connection test.

5. Important Information on Release Introduction

Profiles and Settings

Current user profiles and settings will be converted from Release 11.0 to Release 12.0 during the first start of the Trading-/ Clearing GUI after the upgrade. Please ensure that your user profiles are saved using the "*Save Settings*" option, before the conversion takes place. In order to ensure that the converted profile will be used in all subsequent logins, members must save the converted profile by using the shortcut (Ctrl + w). This shortcut is equivalent to the function "*Settings / save window configuration*".

Report Distribution Delay on November 16, 2009

Please note that for technical reasons distribution of reports after the first production batch will be delayed by up to three hours.

Operating System Requirements and Patch Levels

Please check the "Common Front End Sizing Guidelines for Eurex Release 12.0" and ensure that your hardware equipment and operating system still meet the requirements following the introduction of Eurex Release 12.0. This document can be found on the Eurex website under the path:

www.eurexchange.com > Member Section > Releases > Eurex 12.0 > Manuals > Technical Manuals

6. Modifications to Broadcast Streams

Broadcast Stream Consolidation

In Eurex 12.0, Back-end broadcast stream subscription will be simplified. As shown in the table below, six subscription groups will be introduced, comprising 19 individual private broadcast streams. A subscription to one of the subscription groups will be equivalent to subscribing to all the streams in the group.

Note: The subscription of an individual broadcast stream within a broadcast subscription group will no longer be possible.

New Back-End Stream Name	New Stream Letter	Old Back-End Stream Name	Old Stream Letter
Unreliable Order Confirmation	L	Unreliable Single Leg Order Confirmation	N
		Unreliable Double Leg Order Confirmation	O
		Unreliable Strategy Order Confirmation	P
Unreliable Quote Confirmation	M	Unreliable Single Leg Quote Confirmation	T
		Unreliable Double Leg Quote Confirmation	U
		Unreliable Strategy Quote Confirmation	S
Unreliable Low Volume Information	K	Unreliable Marin Request Information	K
		Unreliable Collateral Transaction Information	L
		Unreliable Block Trade Information	M
		Unreliable OTC Block Auction Information	Q
		Unreliable Give-up/Take-up Information	W
Recoverable Order Confirmation	B	Recoverable Single Leg Order Confirmation	B
		Recoverable Double Leg Order Confirmation	C
		Recoverable Strategy Order Confirmation	D
Recoverable Matching Event Information	C	Recoverable Single Leg Matching Event Information	H
		Recoverable Double Leg Matching Event Information	I
		Recoverable Strategy Matching Event Information	J
Recoverable Low Volume Information	D	Recoverable Flexible Option Information	E
		Recoverable Member Message Information	G

Broadcast streams which are not part of the subscription groups above will be supported without any changes.

Please note: With Eurex Release 12.0, the stream “Unreliable Block Trade Information” (“M”) will be renamed to “Unreliable EBI Trade Approval”.

Conversion Procedure at Release Introduction

In order to minimize impact of the introduction of subscription groups on members, a conversion script will be provided as part of the production kits. Following the installation of the production kit, the script will automatically analyze the ”eurexsublist.dat” and “eurexexclist.dat” files on the MISS and convert the subscriptions accordingly. The new subscriptions will apply to subscription groups, i.e. if a member was subscribed to one broadcast stream that is now part of a subscription group, it will be subscribed to the respective group after conversion. Multi-Member MISS set-ups on the Back end will also be converted. This implies that providers running a Multi-Member MISS will not need to individually renew their customers’ private broadcast stream subscriptions.

Please note that the files “eurexsublist.dat” and “eurexexclist.dat” on all MISSes of a MISS group must have the same content.

Decommissioning of the Execution Broadcast Stream “V”

Eurex will no longer support the Execution Broadcast Stream (“V”) provided via VALUES API. As a result, Eurex Release 12.0 **will not be backward-compatible for all member applications** which make use of this broadcast stream. This broadcast stream will be removed automatically during the kit installation by the aforementioned script.

6. Enclosed Fax Reply Forms

Please find attached the fax reply form “SPOC for the Eurex Release 12.0 Connection Test” (attachment 1). Please enter details of the contact person who will be available during the connection test and fax the form to: +49-69-211-1 17 01 no later than Friday October 30, 2009.

This will ensure Eurex will be able to reach you in any emergency between November 14, 2009 and production start on Monday, November 16, 2009.

Please also find attached the fax reply form ”Eurex Release 12.0 - Production Readiness” (attachment 2). Make sure to also complete this form and fax it to: +49-69-211-1 17 01 by Friday, November 6, 2009 to confirm your production readiness for Eurex Release 12.0.

The following hotlines will be available for any questions during the connection test or start of production:

- Customer Technical Support, tel. +49-69-211-1 12 00
- Member Services & Admission, tel. +49-69-211-1 17 00

Frankfurt, October 15, 2009

Attachment 1 to Eurex circular 194/09

X-pand into the **Future**

Fax Reply-SPOC for Eurex Release 12.0 Connection Test

Eurex Release 12.0 Connection Test - November 14, 2009, 15:00 – 18:00 CET

Please fill in and return this sheet by October 30, 2009.

To: Member Services & Admission **Fax: +49-69-211-1 17 01**

Eurex Member ID_____

Company _____

Single Point of Contact (SPOC) for Eurex 12.0 Connection Test

Name _____

Telephone _____

Mobile phone _____

Fax _____

Email: _____

Date: _____ Signature: _____

F a x R e p l y - E u r e x 1 2 . 0 Production Readiness

Please fill in and return by latest November 6, 2009

To: Member Services & Admission Fax: +49-69-211-1 17 01

Member ID _____ Name _____
Company Name _____ Telephone _____
Email _____

Application Test *Front Office*	
Eurex @X-ceed	❍
Third Party application: _____	❍
Interfaces	
VALUES API	❍
Enhanced Transaction Solution	❍
Enhanced Broadcast Solution	❍
Middle- & Back Office	
Successfully tested Eurex @X-tract and/or Third Party application	
Name of application: _____	❍
Testing of Eurex 12.0 specific Functionality *Front Office*	
a) Enhanced Broadcast / Transaction Solution Modifications	❍
b) Matcher Performance Improvements	❍
• decommission of support of execution confirmation via VALUES API (broadcast stream "V")	❍
• processing of market reallocation event	❍
c) Impact on VALUES API and Enhanced Broadcast Solution caused by the Enhancement of Trade Volume Reporting	❍
d) Broadcast Stream Consolidation	❍
Back Office	
a) Consistent Setup of GB Pence/Pounds	❍
b) Margin Parameter Processing	❍
c) (OTC) Volatility Strategy with Cash Equity Leg	❍
d) FPPARM – Margin Group Parameters File	❍
General Readiness Statement	
End-of-day processing performed correctly	❍
All front-office applications are ready for production	❍
All back-office applications are ready for production	❍
We are ready to go live with Eurex Release 12.0	❍
Issues / comments:	

Date: _____ Signature: _____