X-pand into the Future

# eurex circular 113/10

**Date:** Frankfurt, June 10, 2010
**Recipients:** All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
**Authorized by:** Jürg Spillmann

## Eurex Release 12.0 Simulation
## 1. Simulation Calendar from June 28 to September 5, 2010
## 2. Matcher/Host Failover Schedule and Test Scenarios

**Related Eurex Circulars:** 030/10

**Contact:** Member Services & Admission, tel. +49-69-211-1 17 00

| **Content may be most important for:** | **Attachment:** |
|---|---|
| ➲ Middle + Backoffice<br>➲ IT/System Administration | Eurex Release 12.0 Permanent Simulation Calendar from June 28 to September 5, 2010 |


**Summary:**

Attached to this circular we are providing the calendar for the permanent simulation of Eurex Release 12.0 from **June 28** until **September 5, 2010**.

In general, simulation will be available continuously, including at the weekends.

Simulation time on batch days will be limited.

Please note: due to the conversion from Eurex Release 12.0 to Eurex Release 13.0, the Eurex permanent simulation environment will be closed from Friday, August 20 to Sunday, September 5, 2010.

Detailed information on the simulation including a list of current simulation instruments and the current schedule for batch days can be found on the Eurex website under the path:

**www.eurexchange.com > Member Section > Simulation > Eurex Standard Simulation**

Please also note the information regarding planned matcher- and host failover tests in simulation of Eurex Release 12.0 on Wednesday, July 21, 2010, as described in the following.

For any further questions you may have, please do not hesitate to contact the Member Services & Admission team at tel. +49-69-211-1 17 00.



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# Eurex Release 12.0 Simulation
# 1. Simulation Calendar from June 28 to September 5, 2010
# 2. Matcher/Host Failover Schedule and Test Scenarios

## 1. Eurex Release 12.0: Simulation Calendar from June 28 to September 5, 2010

Attached to this circular we are providing the calendar for the permanent simulation of Eurex Release 12.0 from June 28 to September 5, 2010.

In general, simulation will be available continuously, including at the weekends.

Simulation time on batch days will be limited.

Please note: Due to the conversion from Eurex Release 12.0 to Eurex Release 13.0, the Eurex permanent simulation environment will be closed from Friday, August 20 to Sunday, September 5, 2010.

Detailed information on the simulation including a list of current simulation instruments and the schedule for batch days can be found on the Eurex website under the path:

**www.eurexchange.com > Member Section > Simulation > Eurex Standard Simulation**

## 2. Matcher/Host Failover Schedule and Test Scenarios

In order to provide Members with the possibility to perform tests of their own applications' failover behavior in the event of a host- and matcher crash / failover in the Eurex® system, host- and matcher failovers will be initiated in the Eurex Release 12.0 simulation environment on the following day as described below:

**Matcher crash / failover of the Eurex® system in the simulation environment**

Wednesday, July 21, 2010: 16:00 CET: First matcher crash simulation, affected product: **FGBL**

Wednesday, July 21, 2010: 16:30 CET: Second matcher crash simulation, affected product: **ODAX**

During the first matcher crash at least the product FGBL and during the second at least the product ODAX will be affected. After crash of the respective matcher, it will be restarted immediately. The restarted matcher will take over the processing of all products which were served by the crashed one. Before starting its normal activities, the matcher initiates a Market Reset event for these products.

**Up to four host crashes / failovers in the Eurex® system in the simulation environment**

Wednesday, July 21, 2010: 17:00 - 18:00 CET

During the above-mentioned time, the simulation hosts will be shut down up to four times so that the other hosts can take over the processes of the host which was shut down. As a consequence of these actions, the **source identifier (SrcId =** corresponding host number, the identifier of the message disseminating source) will change each time the other host takes over thus enabling members to verify the failover behavior of their own application in detecting out of sequence or dropped / missing messages.

As a result, all non-persistent orders and quotes for products processed on the crashed host will be deleted from the system and the appropriate VALUES/OrderConfirmations/ordrTrnTypId="58"="Deletion due to Market Reset" and messages of Enhanced Transaction Solution / (Foreign Event) Mass Delete/TrnReasonCode="58" will be sent to MISS / Enhanced Transaction Solution sessions.

**Please note:**
For at least one host failover a fallback will be initiated. This means that the host will be restarted during trading and products normally served by it will be moved back to that host. A Market Reset will not take place in this case.

Members intending to participate in these tests are required to enter orders (especially non-persistent orders) for above-mentioned products and check after the Market Reset if their applications received and properly processed the respective messages. The corresponding Enhanced Broadcast Solution streams will disseminate different source IDs and sequence numbers for the affected products after failover / fallback.

Frankfurt, June 10, 2010

**Simulation Schedule Eurex Release 12.0**

**June 28, 2010 – September 5, 2010**

| Week 26 | Monday | Tuesday | Wednesday | Thursday | Friday | Saturday | Sunday |
|---|---|---|---|---|---|---|---|
| **Calendar Day** | **28.06.2010** | **29.06.2010** | **30.06.2010** | **01.07.2010** | **02.07.2010** | **03.07.2010** | **04.07.2010** |
| **Online Time (CET)** | 0:00 - 24:00 | 0:00 - 16:00 | 10:00 - 24:00 | 0:00 - 16:00 | 10:00 - 24:00 | 0:00 - 24:00 | 0:00 - 24:00 |
| **Event / Last Trading Day** | Eurex 12.0 | FENE, FEO1, HF30, HF31 / Eurex 12.0 **Month End** | Eurex 12.0 | F1B5, F1P5 | Eurex 12.0 | Eurex 12.0 | Eurex 12.0 |
| **Batch Day** | No | Yes | No | Yes | No | No | No |
| **Business Day** | 29.06.2010 | 29.06.2010 | 01.07.2010 | 01.07.2010 | 06.07.2010 | 06.07.2010 | 06.07.2010 |

| Week 27 | Monday | Tuesday | Wednesday | Thursday | Friday | Saturday | Sunday |
|---|---|---|---|---|---|---|---|
| **Calendar Day** | **05.07.2010** | **06.07.2010** | **07.07.2010** | **08.07.2010** | **09.07.2010** | **10.07.2010** | **11.07.2010** |
| **Online Time (CET)** | 0:00 - 24:00 | 0:00 - 16:00 | 10:00 - 16:00 | 10:00 - 16:00 | 10:00 - 24:00 | 0:00 - 24:00 | 0:00 - 24:00 |
| **Event / Last Trading Day** | Eurex 12.0 | F1B2, F1P2 | Eurex 12.0 | Eurex 12.0 | Eurex 12.0 | Eurex 12.0 | Eurex 12.0 |
| **Batch Day** | No | Yes | Yes | Yes | No | No | No |
| **Business Day** | 06.07.2010 | 06.07.2010 | 07.07.2010 | 08.07.2010 | 13.07.2010 | 13.07.2010 | 13.07.2010 |

| Week 28 | Monday | Tuesday | Wednesday | Thursday | Friday | Saturday | Sunday |
|---|---|---|---|---|---|---|---|
| **Calendar Day** | **12.07.2010** | **13.07.2010** | **14.07.2010** | **15.07.2010** | **16.07.2010** | **17.07.2010** | **18.07.2010** |
| **Online Time (CET)** | 0:00 - 24:00 | 0:00 - 16:00 | 10:00 - 16:00 | 10:00 - 16:00 | 10:00 - 24:00 | 0:00 - 24:00 | 0:00 - 24:00 |
| **Event / Last Trading Day** | Eurex 12.0 | F1B2, F1P2 | Eurex 12.0 | FSTK, OINX, OSTK | Eurex 12.0 | Eurex 12.0 | Eurex 12.0 |
| **Batch Day** | No | Yes | Yes | Yes | No | No | No |
| **Business Day** | 13.07.2010 | 13.07.2010 | 14.07.2010 | 15.07.2010 | 19.07.2010 | 19.07.2010 | 19.07.2010 |

| Week 29 | Monday | Tuesday | Wednesday | Thursday | Friday | Saturday | Sunday |
|---|---|---|---|---|---|---|---|
| **Calendar Day** | **19.07.2010** | **20.07.2010** | **21.07.2010** | **22.07.2010** | **23.07.2010** | **24.07.2010** | **25.07.2010** |
| **Online Time (CET)** | 0:00 - 16:00 | 10:00 - 16:00 | 10:00 - 24:00 | 0:00 - 16:00 | 10:00 - 24:00 | 0:00 - 24:00 | 0:00 - 24:00 |
| **Event / Last Trading Day** | Eurex 12.0 | F1P3, FVS, TOVS | Eurex 12.0 **matcher crash / host failover test** | FHOG | Eurex 12.0 | Eurex 12.0 | Eurex 12.0 |
| **Batch Day** | Yes | Yes | No | Yes | No | No | No |
| **Business Day** | 19.07.2010 | 20.07.2010 | 22.07.2010 | 22.07.2010 | 27.07.2010 | 27.07.2010 | 27.07.2010 |

| Week 30 | Monday | Tuesday | Wednesday | Thursday | Friday | Saturday | Sunday |
|---|---|---|---|---|---|---|---|
| **Calendar Day** | **26.07.2010** | **27.07.2010** | **28.07.2010** | **29.07.2010** | **30.07.2010** | **31.07.2010** | **01.08.2010** |
| **Online Time (CET)** | 0:00 - 24:00 | 0:00 - 16:00 | 10:00 - 16:00 | 10:00 - 16:00 | 10:00 - 24:00 | 0:00 - 24:00 | 0:00 - 24:00 |
| **Event / Last Trading Day** | Eurex 12.0 | F1PT, F4XM, F2PE, FCER, OFEN | F0PM, F4PM | OGBL, OGBM, OGBS, FENE, FEO1 **Month End** | Eurex 12.0 | Eurex 12.0 | Eurex 12.0 |
| **Batch Day** | No | Yes | Yes | Yes | No | No | No |
| **Business Day** | 27.07.2010 | 27.07.2010 | 28.07.2010 | 29.07.2010 | 02.08.2010 | 02.08.2010 | 02.08.2010 |

| Week 31 | Monday | Tuesday | Wednesday | Thursday | Friday | Saturday | Sunday |
|---|---|---|---|---|---|---|---|
| **Calendar Day** | **02.08.2010** | **03.08.2010** | **04.08.2010** | **05.08.2010** | **06.08.2010** | **07.08.2010** | **08.08.2010** |
| **Online Time (CET)** | 0:00 - 16:00 | 10:00 - 16:00 | 10:00 - 24:00 | 0:00 - 16:00 | 10:00 - 24:00 | 0:00 - 24:00 | 0:00 - 24:00 |
| **Event / Last Trading Day** | Eurex 12.0 | F1B1, F1P1 | Eurex 12.0 | Eurex 12.0 | Eurex 12.0 | Eurex 12.0 | Eurex 12.0 |
| **Batch Day** | Yes | Yes | No | Yes | No | No | No |
| **Business Day** | 02.08.2010 | 03.08.2010 | 05.08.2010 | 05.08.2010 | 10.08.2010 | 10.08.2010 | 10.08.2010 |

| Week 32 | Monday | Tuesday | Wednesday | Thursday | Friday | Saturday | Sunday |
|---|---|---|---|---|---|---|---|
| **Calendar Day** | **09.08.2010** | **10.08.2010** | **11.08.2010** | **12.08.2010** | **13.08.2010** | **14.08.2010** | **15.08.2010** |
| **Online Time (CET)** | 0:00 - 24:00 | 0:00 - 16:00 | 10:00 - 24:00 | 0:00 - 16:00 | 10:00 - 24:00 | 0:00 - 24:00 | 0:00 - 24:00 |
| **Event / Last Trading Day** | Eurex 12.0 | F1B2, F1P2 | Eurex 12.0 | Eurex 12.0 | Eurex 12.0 | Eurex 12.0 | Eurex 12.0 |
| **Batch Day** | No | Yes | No | Yes | No | No | No |
| **Business Day** | 10.08.2010 | 10.08.2010 | 12.08.2010 | 12.08.2010 | 16.08.2010 | 16.08.2010 | 16.08.2010 |

| Week 33 | Monday | Tuesday | Wednesday | Thursday | Friday | Saturday | Sunday |
|---|---|---|---|---|---|---|---|
| **Calendar Day** | **16.08.2010** | **17.08.2010** | **18.08.2010** | **19.08.2010** | **20.08.2010** | **21.08.2010** | **22.08.2010** |
| **Online Time (CET)** | 0:00 - 16:00 | 10:00 - 16:00 | 10:00 - 24:00 | 0:00 - 16:00 | closed | closed | closed |
| **Event / Last Trading Day** | Eurex 12.0 | F1B3, F1P3 | Eurex 12.0 | FVS, TOVS, FSTK, OSTK, OINX | **Eurex 12.0 simulation closed due to conversion to Eurex 13.0** | | |
| **Batch Day** | Yes | Yes | No | Yes | No | No | No |
| **Business Day** | 16.08.2010 | 17.08.2010 | 19.08.2010 | 19.08.2010 | 06.09.2010 | 06.09.2010 | 06.09.2010 |

| Week 34 | Monday | Tuesday | Wednesday | Thursday | Friday | Saturday | Sunday |
|---|---|---|---|---|---|---|---|
| **Calendar Day** | **23.08.2010** | **24.08.2010** | **25.08.2010** | **26.08.2010** | **27.08.2010** | **28.08.2010** | **29.08.2010** |
| **Online Time (CET)** | closed | closed | closed | closed | closed | closed | closed |
| **Event / Last Trading Day** | **Eurex 12.0 simulation closed due to conversion to Eurex 13.0** | | | | | | |
| **Batch Day** | No | No | No | No | No | No | No |
| **Business Day** | 06.09.2010 | 06.09.2010 | 06.09.2010 | 06.09.2010 | 06.09.2010 | 06.09.2010 | 06.09.2010 |

| Week 35 | Monday | Tuesday | Wednesday | Thursday | Friday | Saturday | Sunday |
|---|---|---|---|---|---|---|---|
| **Calendar Day** | **30.08.2010** | **31.08.2010** | **01.09.2010** | **02.09.2010** | **03.09.2010** | **04.09.2010** | **05.09.2010** |
| **Online Time (CET)** | closed | closed | closed | closed | closed | closed | closed |
| **Event / Last Trading Day** | **Eurex 12.0 simulation closed due to conversion to Eurex 13.0** | | | | | | |
| **Batch Day** | No | No | No | No | No | No | No |
| **Business Day** | 06.09.2010 | 06.09.2010 | 06.09.2010 | 06.09.2010 | 06.09.2010 | 06.09.2010 | 06.09.2010 |