X-pand into the Future

eurex circular 290/11

Date: December 8, 2011
Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
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Eurex Release 14.0 Simulation:
1. Simulation Calendar from December 19 to March 4, 2012
2. Matcher/Host Failover Schedule and Test Scenarios

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Content may be most important for:

- Middle + Backoffice
- IT/System Administration

Attachment:

Eurex Release 14.0 Permanent Simulation Calendar from December 19, 2011 to March 4, 2012

Summary:

Attached to this circular we are providing the calendar for the permanent simulation of Eurex Release 14.0 from **December 19, 2011 to March 4, 2012.**

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

Simulation time on batch days will be limited.

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 following path:

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

For easier access, please click on the following link:
https://www.eurexchange.com/members/simulation/standard_simulation_en.html

Please also note the information regarding planned matcher and host failover tests in Eurex Release 14.0 simulation on Wednesday, **January 25, 2012**, as described in this circular.

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

Eurex Release 14.0 Simulation:
1. Simulation Calendar from December 19 to March 4, 2012
2. Matcher/Host Failover Schedule and Test Scenarios

1. Eurex Release 14.0: Simulation Calendar from December 19, 2011 to March 4, 2012

Attached to this circular we are providing the calendar for the permanent simulation of Eurex Release 14.0 from **December 19, 2011 to March 4, 2012.**

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2. Matcher/Host Failover Schedule and Test Scenarios

In order to provide Members the opportunity to perform tests of their own applications' failover behaviour 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 14.0 simulation environment on the following day as described below.

Matcher crash/failover of the Eurex® system in the simulation environment will take place on the following dates:

- Wednesday, January 25, 2012: 16:00 CET: First matcher crash simulation, affected product: FGBL
- Wednesday, January 25, 2012: 16:30 CET: Second matcher crash simulation, affected product: ODAX

During the first matcher crash, at least the product FGBL will be affected; during the second matcher crash, at least the product ODAX will be affected. The respective matcher will be restarted immediately after it has been crashed.

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 on January 25, 2012

On Wednesday, January 25, 2012 **between 17:00 and 18:00 CET**, the simulation hosts will be shut down up to four times, enabling the other hosts to take over the processes of the host which was shut down. As a consequence, the source identifier (SrcId = corresponding host number, the identifier of the message disseminating source) will change each time another host takes over, thus enabling Members to verify the failover behaviour 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 the MISS-/Enhanced Transaction Solution-sessions.

Please note:

For at least one host failover, a fall-back will be initiated, i.e. 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/fall-back.

December 8, 2011

Simulation Schedule Eurex Release 14.0
December 19, 2011 - March 04, 2012

Week 51	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day	**19.12.2011**	**20.12.2011**	**21.12.2011**	**22.12.2011**	**23.12.2011**	**24.12.2011**	**25.12.2011**
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 14.0	Eurex 14.0	Eurex 14.0	Eurex 14.0 FEU3, FEU9, OEU3, FENE, FCCO, FPIG, FHOG, OCCO, DBK4, OGBL, OGBM, OGBS	Eurex 14.0	Eurex 14.0 Christmas Eve	Eurex 14.0 Christmas Day
Batch Day	No	Yes	No	Yes	No	No	No
Business Day	20.12.2011	20.12.2011	22.12.2011	22.12.2011	29.12.2011	29.12.2011	29.12.2011

Week 52	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day	**26.12.2011**	**27.12.2011**	**28.12.2011**	**29.12.2011**	**30.12.2011**	**31.12.2011**	**01.01.2012**
Online Time (CET)	0:00 - 24:00	0:00 - 24:00	0:00 - 24:00	0:00 - 16:00	10:00 - 24:00	0:00 - 24:00	0:00 - 24:00
Event / Last Trading Day	Eurex 14.0 Christmas Day	Eurex 14.0	Eurex 14.0	Eurex 14.0 FENE, DBK5, OSEN, FEO1 **month-end, quarter-end, year-end,**	Eurex 14.0	Eurex 14.0 New Years Eve	Eurex 14.0 New Year
Batch Day	No	No	No	Yes	No	No	No
Business Day	29.12.2011	29.12.2011	29.12.2011	29.12.2011	03.01.2012	03.01.2012	03.01.2012

Week 1	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day	**02.01.2012**	**03.01.2012**	**04.01.2012**	**05.01.2012**	**06.01.2012**	**07.01.2012**	**08.01.2012**
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 14.0	Eurex 14.0 FENE, OKS2	Eurex 14.0	Eurex 14.0 OES1, DBK1	Eurex 14.0	Eurex 14.0	Eurex 14.0
Batch Day	No	Yes	No	Yes	No	No	No
Business Day	03.01.2012	03.01.2012	05.01.2012	05.01.2012	10.01.2012	10.01.2012	10.01.2012

Week 2	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day	**09.01.2012**	**10.01.2012**	**11.01.2012**	**12.01.2012**	**13.01.2012**	**14.01.2012**	**15.01.2012**
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 14.0	Eurex 14.0 FENE	Eurex 14.0	Eurex 14.0 DBK2	Eurex 14.0	Eurex 14.0	Eurex 14.0
Batch Day	No	Yes	No	Yes	No	No	No
Business Day	10.01.2012	10.01.2012	12.01.2012	12.01.2012	17.01.2012	17.01.2012	17.01.2012

Week 3	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day	**16.01.2012**	**17.01.2012**	**18.01.2012**	**19.01.2012**	**20.01.2012**	**21.01.2012**	**22.01.2012**
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 14.0	OEU3	Eurex 14.0	Eurex 14.0 HICP, FSTK, OSTK, OINX, FVS, TOVS, FGFX, FSFX, OGFX, OSFX, FENE	Eurex 14.0	Eurex 14.0	Eurex 14.0
Batch Day	No	Yes	No	Yes	No	No	No
Business Day	17.01.2012	17.01.2012	19.01.2012	19.01.2012	24.01.2012	24.01.2012	24.01.2012

Week 4	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day	**23.01.2012**	**24.01.2012**	**25.01.2012**	**26.01.2012**	**27.01.2012**	**28.01.2012**	**29.01.2012**
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 14.0	Eurex 14.0 OGBL, OGBM, OGBS, FENE	Eurex 14.0 Matcher Crash / Host Failover Test	Eurex 14.0 FPIG, FHOG, FSEN, OSEN, FSMP, F1PT, O1BM, O1BT, FENE	Eurex 14.0	Eurex 14.0	Eurex 14.0
Batch Day	No	Yes	No	Yes	No	No	No
Business Day	24.01.2012	24.01.2012	26.01.2012	26.01.2012	31.01.2012	31.01.2012	31.01.2012

Week 5	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day	**30.01.2012**	**31.01.2012**	**01.02.2012**	**02.02.2012**	**03.02.2012**	**04.02.2012**	**05.02.2012**
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 14.0	Eurex 14.0 FEO1, OCCO, FENE **month-end**	Eurex 14.0	Eurex 14.0 OES1, DBK1, FENE	Eurex 14.0	Eurex 14.0	Eurex 14.0
Batch Day	No	Yes	No	Yes	No	No	No
Business Day	31.01.2012	31.01.2012	02.02.2012	02.02.2012	07.02.2012	07.02.2012	07.02.2012

Week 6	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day	**06.02.2012**	**07.02.2012**	**08.02.2012**	**09.02.2012**	**10.02.2012**	**11.02.2012**	**12.02.2012**
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 14.0	Eurex 14.0	Eurex 14.0	Eurex 14.0 OKS2, DBK2	Eurex 14.0	Eurex 14.0	Eurex 14.0
Batch Day	No	Yes	No	Yes	No	No	No
Business Day	07.02.2012	07.02.2012	09.02.2012	09.02.2012	14.02.2012	14.02.2012	14.02.2012

Week 7	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day	**13.02.2012**	**14.02.2012**	**15.02.2012**	**16.02.2012**	**17.02.2012**	**18.02.2012**	**19.02.2012**
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 14.0	Eurex 14.0 OEU3, FVS, TOVS	Eurex 14.0	Eurex 14.0 FGFX, FSFX, OGFX, OSFX, FSTK, OSTK, HICP, OINX	Eurex 14.0	Eurex 14.0	Eurex 14.0
Batch Day	No	Yes	No	Yes	No	No	No
Business Day	14.02.2012	14.02.2012	16.02.2012	16.02.2012	21.02.2012	21.02.2012	21.02.2012

Week 8	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day	**20.02.2012**	**21.02.2012**	**22.02.2012**	**23.02.2012**	**24.02.2012**	**25.02.2012**	**26.02.2012**
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 14.0	Eurex 14.0	Eurex 14.0	Eurex 14.0 OGBL, OGBM, OGBS, FPIG, FHOG, FSEN, OSEN, O1BT, O1BM, FENE	Eurex 14.0	Eurex 14.0	Eurex 14.0
Batch Day	No	Yes	No	Yes	No	No	No
Business Day	21.02.2012	21.02.2012	23.02.2012	23.02.2012	28.02.2012	28.02.2012	28.02.2012

Week 9	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day	**27.02.2012**	**28.02.2012**	**29.02.2012**	**01.03.2012**	**02.03.2012**	**03.03.2012**	**04.03.2012**
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 14.0	Eurex 14.0 FENE, FEO1, OCCO **month-end**	Eurex 14.0	Eurex 14.0	Eurex 14.0	Eurex 14.0	Eurex 14.0
Batch Day	No	Yes	No	Yes	No	No	No
Business Day	28.02.2012	28.02.2012	01.03.2012	01.03.2012	06.03.2012	06.03.2012	06.03.2012