X-pand into the Future

e u r e x *rundschreiben 094/10*

Datum: Frankfurt, 21. Mai 2010
Empfänger: Alle Handelsteilnehmer der Eurex Deutschland und Eurex Zürich sowie Vendoren
Autorisiert von: Jürg Spillmann

Weitere Informationen zur Optimierung der Roundtrip-Zeiten in der Enhanced Transaction Solution und dem Empfang von Marktdaten über die Enhanced Broadcast Solution

Verweis auf Eurex-Rundschreiben: 143/09

Kontakt: 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

Zielgruppe:	**Anhang:**
Ü IT/System Administration	Englische Version des heutigen Eurex-Rundschreibens 094/10

Zu den oben genannten Themen wurde heute das beigefügte Rundschreiben in englischer Sprache veröffentlicht. Da es sich hauptsächlich an Mitarbeiter aus den Bereichen IT und Systemadministration wendet, wurde – ebenso wie bei Release-Dokumenten – auf eine Übersetzung verzichtet.

Für Fragen oder weitere Informationen im Zusammenhang mit diesem Rundschreiben wenden Sie sich bitte an Ihren technischen Account Manager unter Verwendung Ihrer individuellen VIP-Nummer, an den Eurex Customer Technical Support unter Tel, +49-69-211-1 12 00 oder über E-Mail an eurex-help@deutsche-boerse.com.

eurex

Eurex Deutschland
Neue Börsenstraße 1
60487 Frankfurt/Main
Postanschrift:
60485 Frankfurt/Main
Deutschland

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

Geschäftsführung:
Thomas Book, Michael Peters,
Andreas Preuß, Peter Reitz,
Jürg Spillmann

ARBN: 101 013 361

Anhang zu Eurex-Rundschreiben 094/10
(nur in deutscher Version)

X-pand into the Future

e u r e x *circular 094/10*

Date: Frankfurt, May 21, 2010
Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Jürg Spillmann

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

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:	**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.

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
Internet:
www.eurexchange.com

Management Board:
Thomas Book, Michael Peters,
Andreas Preuß, Peter Reitz,
Jürg Spillmann

ARBN: 101 013 361

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

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.

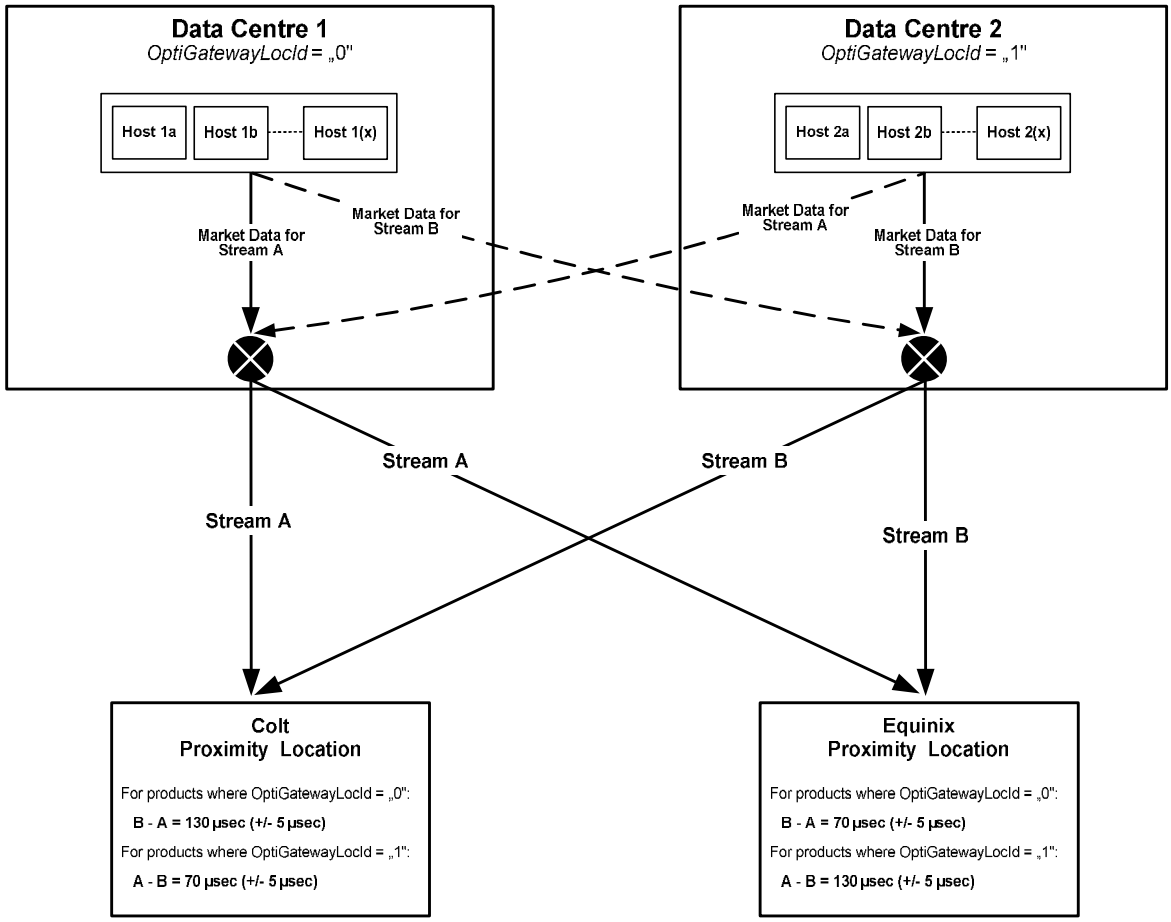
Since the initial publication of this information Eurex has not only enhanced the software of both interfaces with the introduction of Eurex Release 12.0 in November 2009 but also continued to optimize its network infrastructure.

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.

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.

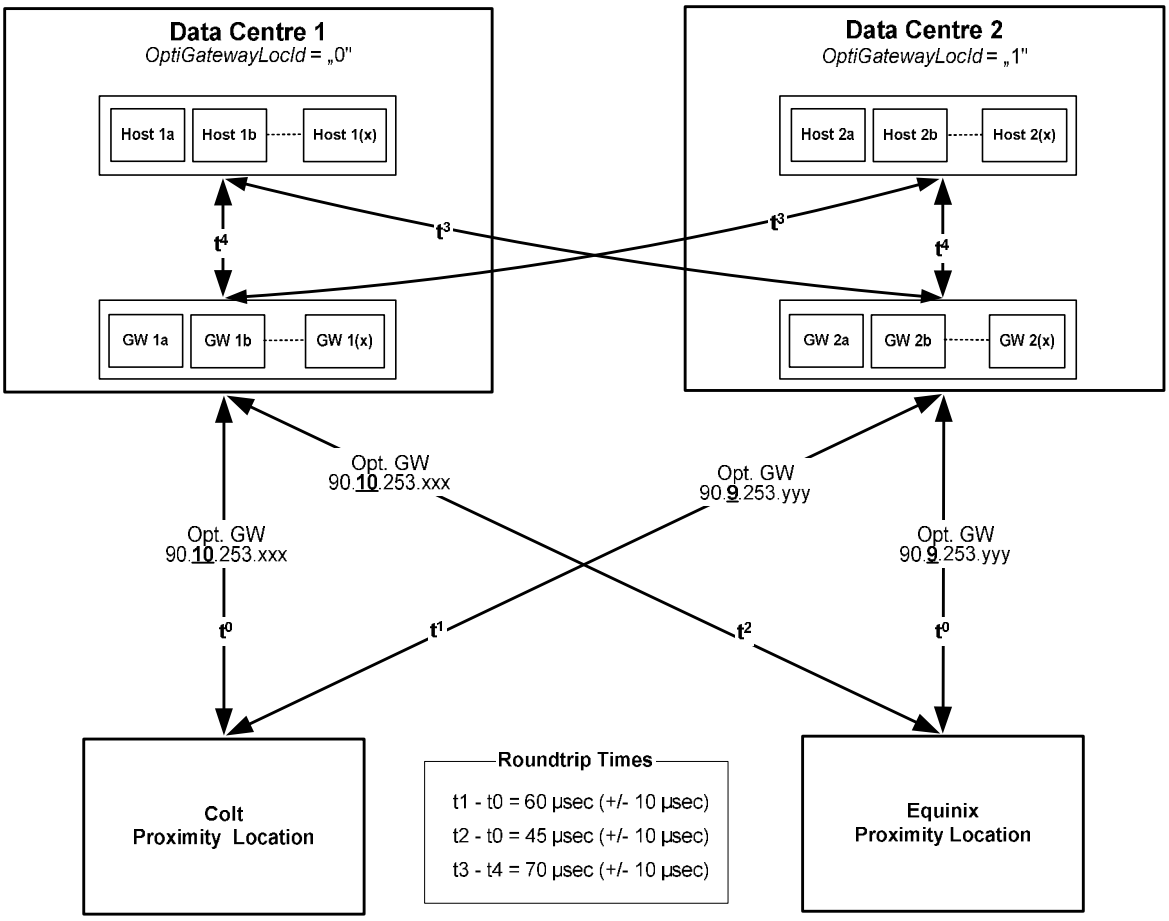
The contents of the information includes: Minimum, average and maximum latency (in µs), as well as 90 per-cent and 99,5 percent latency percentiles.

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