X-pand into the Future

eurex *circular 038/12*

Date: February 24, 2012
Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
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Eurex Release 14.0 Simulation:
1. Simulation Calendar from March 5, 2012 to July 1, 2012
2. Matcher/Host Failover Schedule and Test Scenarios

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Content may be most important for:

- Ü Middle + Backoffice
- Ü IT/System Administration

Attachment:

Eurex Release 14.0 Permanent Simulation Calendar from March 5, 2012 to July 1, 2012

Summary:

Attached to this circular we are providing the calendar for the permanent simulation of Eurex Release 14.0 from **March 5, 2012 to July 1, 2012.**

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

Please note: Simulation batch days will not take place on some of the Tuesdays and Thursdays due to holidays.

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, **March 28, 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 March 5, 2012 to July 1, 2012
2. Matcher/Host Failover Schedule and Test Scenarios

1. Eurex Release 14.0: Simulation Calendar from March 5, 2012 to July 1, 2012

Attached to this circular we are providing the calendar for the permanent simulation of Eurex Release 14.0 from **March 5, 2012 to July 1, 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 schedule for batch days can be found on the Eurex website under the following path:

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2. Matcher/Host Failover Schedule and Test Scenarios

In order to provide participants 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, March 28, 2012: 16:00 CET: First matcher crash simulation, affected product: FGBL
- Wednesday, March 28, 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 March 28, 2012

On Wednesday, March 28, 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 participants 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.

Participants intending to attend 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.

3. Multiplier Change for Eurex KOSPI Product OKS2

The contract value for OKS2 will change from 100.000 KRW to 500.000 KRW. At the beginning of June 2012, Eurex will offer a test for participants active in OKS2 trading in Eurex Release 14.0 simulation before the change is implemented in production. This simulation will enable participants to verify their trading-, clearing- and settlement processes, calculation of value amount and variation margin. Details and test schedule will be communicated in separate circulars.

February 24, 2012

Simulation Schedule Eurex Release 14.0
March 5, 2012 - July 1, 2012

Week 10	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day	**05.03.2012**	**06.03.2012**	**07.03.2012**	**08.03.2012**	**09.03.2012**	**10.03.2012**	**11.03.2012**
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, OKS2	Eurex 14.0	Eurex 14.0 FBND, DBK2	Eurex 14.0	Eurex 14.0	Eurex 14.0
Batch Day	No	Yes	No	Yes	No	No	No
Business Day	06.03.2012	06.03.2012	08.03.2012	08.03.2012	13.03.2012	13.03.2012	13.03.2012

Week 11	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day	**12.03.2012**	**13.03.2012**	**14.03.2012**	**15.03.2012**	**16.03.2012**	**17.03.2012**	**18.03.2012**
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	Eurex 14.0	Eurex 14.0 FINX, OINX, FSTK, OSTK, OEXD	Eurex 14.0	Eurex 14.0	Eurex 14.0
Batch Day	No	Yes	No	Yes	No	No	No
Business Day	13.03.2012	13.03.2012	15.03.2012	15.03.2012	20.03.2012	20.03.2012	20.03.2012

Week 12	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day	**19.03.2012**	**20.03.2012**	**21.03.2012**	**22.03.2012**	**23.03.2012**	**24.03.2012**	**25.03.2012**
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 FINX, OEU3, FVS, TOVS	Eurex 14.0	Eurex 14.0 FENE, FHOG, FPIG, OGBL, OGBM, OGBS	Eurex 14.0	Eurex 14.0	Eurex 14.0
Batch Day	No	Yes	No	Yes	No	No	No
Business Day	20.03.2012	20.03.2012	22.03.2012	22.03.2012	27.03.2012	27.03.2012	27.03.2012

Week 13	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day	**26.03.2012**	**27.03.2012**	**28.03.2012**	**29.03.2012**	**30.03.2012**	**31.03.2012**	**01.04.2012**
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, OFEN, FCCO, OCCO, FCER	Eurex 14.0 Matcher Crash / Host Failover Test	Eurex 14.0 FENE, FEO1, FSEN, OSEN, PUKA, DBK5 **month-end quarter-end**	Eurex 14.0	Eurex 14.0	Eurex 14.0
Batch Day	No	Yes	No	Yes	No	No	No
Business Day	27.03.2012	27.03.2012	29.03.2012	29.03.2012	03.04.2012	03.04.2012	03.04.2012

Week 14	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day	**02.04.2012**	**03.04.2012**	**04.04.2012**	**05.04.2012**	**06.04.2012**	**07.04.2012**	**08.04.2012**
Online Time (CET)	0:00 - 24:00	0:00 - 16:00	10:00 - 16:00	10:00 - 24:00	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 OES1, DBK1	Eurex 14.0	Good Friday	Eurex 14.0	Easter Day
Batch Day	No	Yes	Yes	No	No	No	No
Business Day	03.04.2012	03.04.2012	04.04.2012	10.04.2012	10.04.2012	10.04.2012	10.04.2012

Week 15	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day	**09.04.2012**	**10.04.2012**	**11.04.2012**	**12.04.2012**	**13.04.2012**	**14.04.2012**	**15.04.2012**
Online Time (CET)	0:00 - 24:00	0:00 - 16:00	10:00 - 16:00	10:00 - 24:00	10:00 - 24:00	0:00 - 24:00	0:00 - 24:00
Event / Last Trading Day	Easter Monday	Eurex 14.0 FENE, OKS2	Eurex 14.0 DBK2	Eurex 14.0	Eurex 14.0	Eurex 14.0	Eurex 14.0
Batch Day	No	Yes	Yes	No	No	No	No
Business Day	10.04.2012	10.04.2012	17.04.2012	17.04.2012	17.04.2012	17.04.2012	17.04.2012

Week 16	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day	**16.04.2012**	**17.04.2012**	**18.04.2012**	**19.04.2012**	**20.04.2012**	**21.04.2012**	**22.04.2012**
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, FENE, FVS, TOVS	Eurex 14.0	Eurex 14.0 FGFX, FSFX, FSTK, OSTK, OINX, HICP	Eurex 14.0	Eurex 14.0	Eurex 14.0
Batch Day	No	Yes	No	Yes	No	No	No
Business Day	17.04.2012	17.04.2012	19.04.2012	19.04.2012	23.04.2012	23.04.2012	23.04.2012

Week 17	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day	**23.04.2012**	**24.04.2012**	**25.04.2012**	**26.04.2012**	**27.04.2012**	**28.04.2012**	**29.04.2012**
Online Time (CET)	0:00 - 24:00	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 14.0	Eurex 14.0 OGBL, OGBM, OGBS, FBUT, FHOG, FLPI, FPIG, FENE	Eurex 14.0	Eurex 14.0 F1PT, O1BM, O1BQ, FEO1, FEPP, FSEN, OSEN, FENE, OCCO **month-end**	Eurex 14.0	Eurex 14.0	Eurex 14.0
Batch Day	Yes	Yes	No	Yes	No	No	No
Business Day	23.04.2012	24.04.2012	26.04.2012	26.04.2012	03.05.2012	03.05.2012	03.05.2012

Week 18	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day	**30.04.2012**	**01.05.2012**	**02.05.2012**	**03.05.2012**	**04.05.2012**	**05.05.2012**	**06.05.2012**
Online Time (CET)	0:00 - 24:00	0:00 - 24:00	0:00 - 16:00	10:00 - 16:00	10:00 - 24:00	0:00 - 24:00	0:00 - 24:00
Event / Last Trading Day	Eurex 14.0	Labor Day	Eurex 14.0	Eurex 14.0 FENE, OES1, DBK1	Eurex 14.0	Eurex 14.0	Eurex 14.0
Batch Day	No	No	Yes	Yes	No	No	No
Business Day	03.05.2012	03.05.2012	03.05.2012	03.05.2012	08.05.2012	08.05.2012	08.05.2012

Week 19	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day	**07.05.2012**	**08.05.2012**	**09.05.2012**	**10.05.2012**	**11.05.2012**	**12.05.2012**	**13.05.2012**
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 FVS, TOVS, OKS2, DBK2	Eurex 14.0	Eurex 14.0	Eurex 14.0
Batch Day	No	Yes	No	Yes	No	No	No
Business Day	08.05.2012	08.05.2012	10.05.2012	10.05.2012	15.05.2012	15.05.2012	15.05.2012

Week 20	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day	**14.05.2012**	**15.05.2012**	**16.05.2012**	**17.05.2012**	**18.05.2012**	**19.05.2012**	**20.05.2012**
Online Time (CET)	0:00 - 24:00	0:00 - 16:00	10:00 - 16:00	10:00 - 24:00	10:00 - 24:00	0:00 - 24:00	0:00 - 24:00
Event / Last Trading Day	Eurex 14.0	Eurex 14.0 OEU3, FGFX, FSFX, FSTK, OSTK, OINX	Eurex 14.0 HICP, OINX, OEXD	Ascension Day	Eurex 14.0	Eurex 14.0	Eurex 14.0
Batch Day	No	Yes	Yes	No	No	No	No
Business Day	15.05.2012	15.05.2012	22.05.2012	22.05.2012	22.05.2012	22.05.2012	22.05.2012

Week 21	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day	**21.05.2012**	**22.05.2012**	**23.05.2012**	**24.05.2012**	**25.05.2012**	**26.05.2012**	**27.05.2012**
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 FHOG, FPIG, FENE	Eurex 14.0	Eurex 14.0 OGBL, OGBM, OGBS, FENE, F1PT, O1BM, OCCO	Eurex 14.0	Eurex 14.0	Whit Sunday
Batch Day	No	Yes	No	Yes	No	No	No
Business Day	22.05.2012	22.05.2012	24.05.2012	24.05.2012	29.05.2012	29.05.2012	29.05.2012

Simulation Schedule Eurex Release 14.0
March 5, 2012 - July 1, 2012

Week 22	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day	**28.05.2012**	**29.05.2012**	**30.05.2012**	**31.05.2012**	**01.06.2012**	**02.06.2012**	**03.06.2012**
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	Whit Monday	Eurex 14.0 FENE **month-end**	Eurex 14.0	Eurex 14.0 FENE, FEO1, OSEN	Eurex 14.0	Eurex 14.0	Eurex 14.0
Batch Day	No	Yes	No	Yes	No	No	No
Business Day	29.05.2012	29.05.2012	31.05.2012	31.05.2012	04.06.2012	04.06.2012	04.06.2012

Week 23	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day	**04.06.2012**	**05.06.2012**	**06.06.2012**	**07.06.2012**	**08.06.2012**	**09.06.2012**	**10.06.2012**
Online Time (CET)	0:00 - 24:00	10:00 - 24:00	0:00 - 16:00	10:00 - 24:00	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 FBND, FEPP, OES1, DBK1	Corpus Christi	Eurex 14.0	Eurex 14.0	Eurex 14.0
Batch Day	Yes	No	Yes	No	No	No	No
Business Day	04.06.2012	06.06.2012	06.06.2012	11.06.2012	11.06.2012	11.06.2012	11.06.2012

Week 24	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day	**11.06.2012**	**12.06.2012**	**13.06.2012**	**14.06.2012**	**15.06.2012**	**16.06.2012**	**17.06.2012**
Online Time (CET)	0:00 - 24:00	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 14.0 OKS2	Eurex 14.0	Eurex 14.0	Eurex 14.0 FINX, OINX, FSTK, OSTK, OEXD	Eurex 14.0	Eurex 14.0	Eurex 14.0
Batch Day	Yes	Yes	No	Yes	No	No	No
Business Day	11.06.2012	12.06.2012	14.06.2012	14.06.2012	19.06.2012	19.06.2012	19.06.2012

Week 25	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day	**18.06.2012**	**19.06.2012**	**20.06.2012**	**21.06.2012**	**22.06.2012**	**23.06.2012**	**24.06.2012**
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 FINT, OEU3, FENE	Eurex 14.0	Eurex 14.0 FHOG, FPIG, OGBL, OGBM, OGBS	Eurex 14.0	Eurex 14.0	Eurex 14.0
Batch Day	No	Yes	No	Yes	No	No	No
Business Day	19.06.2012	19.06.2012	21.06.2012	21.06.2012	26.06.2012	26.06.2012	26.06.2012

Week 26	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day	**25.06.2012**	**26.06.2012**	**27.06.2012**	**28.06.2012**	**29.06.2012**	**30.06.2012**	**01.07.2012**
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, OFEN, OCCO	Eurex 14.0	Eurex 14.0 FENE, FEO1, FSEN, OSEN **month-end quarter-end**	Eurex 14.0	Eurex 14.0	Eurex 14.0
Batch Day	No	Yes	No	Yes	No	No	No
Business Day	26.06.2012	26.06.2012	28.06.2012	28.06.2012	03.07.2012	03.07.2012	03.07.2012