X-pand into the Future

# eurex circular 226/13

**Date:** 17 October 2013
**Recipients:** All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
**Authorised by:** Jürg Spillmann

## Eurex Enhanced Order Book Interface (Eurex EOBI): Simulation access via 1GB/s lines

**Related Eurex Circulars:** 070/13, 127/13, 194/13

**Contact:** Technical Key Account Manager via VIP number, cts@eurexchange.com

| **Content may be most important for:** | **Attachments:** |
|---|---|
| ➲ All departments | none |


**Summary:**

Simulation access to the new Eurex Enhanced Order Book Interface (Eurex EOBI) is now available not only via 10 Gbit/s connections but also via 1 Gbit/s connections both inside and outside of co-location.

In production, Eurex EOBI is available exclusively via 10 Gbit/s connections.



eurex

Eurex Deutschland
Börsenplatz 4
60313 Frankfurt/Main
Mailing address:
60485 Frankfurt/Main
Germany

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



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

ARBN: 101 013 361

# Eurex Enhanced Order Book Interface (Eurex EOBI): Simulation access via 1GB/s lines

The new optional Eurex Enhanced Order Book Interface (Eurex EOBI) provides the entire visible order book by publishing information on each individual order and quote side, along with executions and status information in real-time and in an un-netted manner. Eurex EOBI is available for a selected group of Eurex benchmark Futures products, and provides an additional alternative to recipients of the Eurex Enhanced Market Data Interface (Eurex EMDI).

Simulation access to the new interface Eurex EOBI is now available not only via 10 Gbit/s connections but also via 1 Gbit/s connections both inside and outside of co-location.

In production, Eurex EOBI is available exclusively via 10 Gbit/s connections.

The products currently being disseminated in the simulation environment can be found in the document Participant Simulation Guide located on the Eurex website www.eurexchange.com under the link:

**Technology > Eurex Exchange's T7 > System Documentation > Release 2.0 > Simulation**

The following multicast group ranges and ports are used for Eurex EOBI in simulation:

| Environ-ment | Description | Multicast groups Service A | Multicast groups Service B | Ports |
|---|---|---|---|---|
| Simulation | Multicast groups | 224.0.114.96-111 | 224.0.114.112-127 | Snapshot: 59500<br>Incremental: 59501 |
| | Source networks | 193.29.89.0/27 | 193.29.89.32/27 | |

The rendezvous points for Eurex EOBI multicast feeds are identical to those for Eurex MDI:

| Environment | Rendezvous point Service A | Rendezvous point Service B |
|---|---|---|
| Simulation | 193.29.89.252/32 | 193.29.89.253/32 |

To receive Eurex T7 EOBI simulation data via 1 Gbit/s connections, the routers on the participant's side must have the Eurex EOBI simulation groups added to the existing access control lists for the Eurex EMDI simulation rendezvous point and any access control lists used for controlling IGMP joins.

Below are examples for the standard configuration as normally delivered by Eurex. For participants that have not used the standard configuration, the changes below will need to be adapted. Eurex Exchange's side of the network has already been prepared:

| T7 Member Router (A Stream) | T7 Member Router (B Stream) |
|---|---|
| **(for Rendezvous point)**<br><br>`ip access-list standard emdi_simu_A`<br>` permit 224.0.114.96 0.0.0.15` | **(for Rendezvous point)**<br><br>`ip access-list standard emdi_simu_B`<br>` permit 224.0.114.112 0.0.0.15` |
| **(for igmp)**<br><br>`ip access-list standard emdi_eebs_A`<br>` permit 224.0.114.96 0.0.0.15` | **(for igmp)**<br><br>`ip access-list standard emdi_eebs_B`<br>` permit 224.0.114.112 0.0.0.15` |

**Contacts**

If you have any questions or require further information on Release 2.0 of Eurex Exchange's T7, please contact your Technical Key Account Manager using your VIP number or via e-mail to cts@eurexchange.com.

17 October 2013