X-pand into the Future

e u r e x *circular 249/08*

Date: Frankfurt, October 15, 2008

Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich, all Clearing Members of Eurex Clearing AG and Vendors

Authorized by: Thomas Lenz

Action required

Eurex Release 11.0: Important Information for Production Start

Related Eurex Circulars: 059/08

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Content may be most important for:	**Attachments:**
Ü All departments	1. Fax Reply form - "SPOC for Eurex Release 11.0 Connection Test" 2. Fax Reply form - "Eurex Release 11.0 - Production Readiness"

Summary:

For the production start of Eurex Release 11.0 on November 10, 2008, Eurex will transmit the following software kits for SUN Solaris and Microsoft Windows by file transfer to the registered report nodes after close of trading on **Friday, October 31, 2008**:

- Eurex Release 11.0
- GATE 3.5 Production Update 2

In preparation for the software transfer, system administrators must make sufficient storage capacity available on the report nodes and make sure that the machines can be reached on Friday, October 31, 2008, after 21:00 CET.

In addition, from October 31, 2008 onwards, the software will be available for download from the Eurex website under the path:

www.eurexchange.com > Member Section > Releases > Eurex 11.0 > Software Kits

Installation of the new Eurex Release 11.0 software is mandatory.

Installation of GATE 3.5 Production Update 2 Kits is mandatory for all Clearing Members intending to subscribe to the intraday event-driven Risk Engine reports.

The mandatory connection test for Eurex Release 11.0 will take place on **Saturday, November 8, 2008** between **15:00 and 18:00 CET**.

Members are requested to complete and return both fax replies provided with this circular by **October 24, 2008**.

Eurex Release 11.0: Important Information for Production Start

1. Distribution of Production Kits for Eurex Release 11.0 and Production Update 2 Kits for GATE 3.5

From close of trading on Friday, October 31, 2008 until Tuesday, November 4, 2008, Eurex will distribute the following software kits for SUN Solaris and Microsoft Windows via File Transfer Protocol (ftp) to the Member production environment ready for the start of Eurex Release 11.0 production on Monday, November 10, 2008:

- Eurex Release 11.0
- GATE 3.5 Production Update 2

Please note:

The installation of GATE 3.5 Production Update 2 Kits is mandatory for all Members intending to subscribe to and receive the intraday event-driven Risk Engine reports. GATE 3.5 has been enhanced in order to enable Members to schedule jobs which run several times per hour.

Furthermore, installation of the GATE 3.5 Production Update 2 Kits is highly recommended for all Clearing Members using Microsoft Windows operating systems due to a modification which increases the time granularity from 15 msec to 1 msec for monitoring purposes. As a result, more precise round trip times on a 1 msec basis in the Roundtrip Times Monitor (RTT) can be provided.

Updated versions of the documents GATE 3.5 Front-End Installation Guide and GATE 3.5 Front-End Operations Guide reflecting the above-mentioned changes are available in the Eurex Member Section under the path:

www.eurexchange.com > Member Section > Releases > Eurex 11.0 > Manuals > Technical Manuals

Distribution of the software will take place to the registered report nodes only.

The target directories and required storage space for data transfer are:

- **SUN Solaris (MISS): /opt/gate/transferdir/release00/sun**
  Required storage space: 200 MB
- **Microsoft Windows (MISS): <ftp-root directory>\release00\win**
  Required storage space: 200 MB

For production start on November 10, 2008, installation of the new Eurex Release 11.0 software is mandatory.

The production kits should be installed according to the instructions contained in the read-me file that is transferred to the appropriate transfer directory. Please pay special attention to the information contained in the installation guides for both Eurex Release 11.0 and GATE 3.5.

It is imperative that files no longer used are deleted from the transfer directory before the transmission of the software takes place. Please ensure that the report nodes are connected to the Eurex® network as of 21:00 CET on Friday, October 31, 2008.

Please contact Customer Technical Support at tel. +49-69-211-1 12 00 if the software kits have not been received by Tuesday, November 4, 2008.

As of Friday, October 31, 2008, the software will be made available for download in the Member Section of the Eurex website under the path:

www.eurexchange.com > Member Section > Releases > Eurex 11.0 > Software Kits

Should you encounter any difficulties when logging in to the Member Section, please contact our Service Point Team at tel. +49-69-211-1 78 88.

For new installations:

Before installation of the production kit for Eurex Release 11.0, the GATE 3.5 software and the GATE 3.5 Update Kit 2 have to be installed on all MISSes and workstations. If required, the GATE 3.5 software kits and the GATE 3.5 Update Kits 2 are available for download on the Eurex website. In order to activate the new settings, please restart the system after installation of the GATE 3.5 software and the GATE 3.5 Update Kit 2 respectively.

2. Preparations for Friday, November 7, 2008

On Friday, November 7, 2008, Eurex Release 10.0 will be in production for the last time. After completion of the batch run on Friday, November 7, 2008, and after processing all back-office messages, installation of Eurex Release 11.0 can begin.

Please ensure beforehand, that all relevant reports have been selected and received correctly as historical reports for the period up to and including November 7, 2008 will no longer be available after the release change.

3. Connectivity Test for Eurex Release 11.0 on November 8, 2008

The Eurex Release 11.0 connection test will be conducted on Saturday, November 8, 2008, between 15:00 and 18:00 CET and is mandatory for all members in order to ensure connectivity for the start of trading on Monday, November 10, 2008

The connection test can be regarded as successful when the Eurex message “Eurex Release 11.0” appears on the **Market Supervision Message** window. Please make sure that an appropriate member of staff is available to perform the login to the Eurex® trading system (e.g., a Eurex trader).

In addition, the connection status should be checked in the technical connection monitor, which can be accessed under the path:

www.eurexchange.com > Member Section > Service Point > Connection Monitor

Please note:
In order to provide members with the opportunity to log in via the Enhanced Transaction Solution interface, the respective gateways will be also available.

The following transactions will be supported for the Enhanced Transaction Solution interface Trading Sessions (TS):

Session logon
Trader login
Send Heartbeat

4. MultiMarket Installations

In order to ensure that Multi-Market installations continue to be connectable during and after the Eurex Release 11.0 connection test, the Xetra® back end will also be available on the day of the connection test.

5. Important Information on Release Introduction

Profiles and Settings

Current user profiles and settings will be converted from Release 10.0 to Release 11.0 during the first start of the Trading-/Clearing GUI after the upgrade. Please ensure that your user profiles are saved using the “Save Settings” option, before the conversion takes place. In order to ensure the converted profile will be used in all subsequent logins, Members must save the converted profile by using the shortcut (ctrl + w) which is equivalent to the function "Settings / save window configuration".

Report Distribution Delay on November 10, 2008

Please note that for technical reasons distribution of reports after the first production batch will be delayed by up to three hours.

Operating System Requirements and Patch Levels

Please check the “Common Front End Sizing Guidelines for Eurex Release 11.0” and make sure that your hardware equipment and operating system still meet the requirements after introduction of Eurex Release 11.0. This document can be found on the Eurex website under the path:

www.eurexchange.com > Member Section > Releases > Eurex 11.0 > Manuals > Technical Manuals

6. Introduction of new Broadcast Streams “K” and “L”

With the introduction of Eurex Release 11.0, two new private unreliable broadcast streams will be provided for Members:

- Broadcast stream “K“ contains Margin Requirement Information generated by the Event-Driven Risk Engine (for Clearing Members only)
- Broadcast stream “L” contains Collateral Transactions generated by the Collateral Management Engine (for all Members).

In order to receive the new broadcast streams please add the subscription to the “eurexsublist.dat“ file.

The new entry can be added either by using “Configuration Utility“ or by means of an editor (“vi“ or “Notepad“).

For further information on the “Configuration Utility“ and the file “eurexsublist.dat“ please refer to the documents “Eurex 11.0 Front-End Installation Guide“ and “Eurex 11.0 Front-End Operations Guide“.

These documents can be found in the Member Section of the Eurex website under the path:

www.eurexchange.com > Member Section > Releases > Eurex 11.0 > Manuals > Technical Manuals

7. Reports

The new end-of-day report RPTCD009 “Daily Cash Transactions” will automatically be assigned to all Clearing Members who already receive the end-of day report RPTCD010 (Daily Cash Account Statement).

For the following reports which will also be introduced with Eurex Release 11.0, Members who require these reports must subscribe to them separately in the **Report Selection** window:

- RPTCD011 Daily Cash Account Statement for Account Holder (AH)
- RPTCD071 Monthly Cash Account Statement for Account Holder (AH)
- RPTCD100 Audit Trail Report from Collateral Transactions

Please note:

After production launch on November 10, 2008 the existing report RPTCD070 “Monthly Cash Account Statement for Clearing Member” and the new report RPTCD071 “Monthly Cash Account Statement for Account Holder“ will only contain data from November 10, 2008 until the end of November 2008.

In the event that a Member has set up two different report nodes, all trading and clearing end-of-day reports selected by the respective Member will be distributed to both report nodes starting with Eurex Release 11.0 in order to ease Members failover processing.

With the introduction of the Event-Driven Risk Engine in Eurex Release 11.0 the following intraday reports containing margin requirements for the derivatives products on an event-driven basis, triggered by position updates, will be provided:

- RPTCI042 Margin Call
- RPTCI050 Daily Margin
- RPTCI051 Specific Equity Collateral
- RPTCI055 Daily Margin Offset
- RPTCI060 Daily Margin Summary
- RPTCI140 Variation Premium

These reports will be distributed approximately every ten minutes intraday to Clearing Members’ trading and clearing report nodes. In order to receive these reports, Clearing Members must subscribe to them in the **Report Selection** window. Members should also adapt / schedule their report decompression jobs on the MISSes respectively (please also refer to the above section 1 with regard to “GATE 3.5 Production Update 2 Kit”).

8. Additional Feature for the Enhanced Broadcast Solution Interface

With Eurex Release 11.0, the following additional functionality will be provided for the Enhanced Broadcast Solution interface:

- Order book depth will be provided for Futures Calendar Spreads and strategies with the exception of pro-rata futures
- The exchange ID type data field will have three values:
  EUR for Eurex Exchanges, HEX for Helsinki Exchange, EEX for European Energy Exchange
- Sequencing of Enhanced Broadcast Solution Trade Information
- Addition of the product parameter “exercise style” to the reference data stream
- Futures calendar spread trade information will be provided in the Trade information data stream

For more details please refer to the updated version of the document “Enhanced Broadcast Solution - Interface Specification” which is available in the Member Section of the Eurex website under the path:

www.eurexchange.com > Member Section > Releases > Eurex 11.0 >
Interfaces > Enhanced Broadcast Solution

Please note:
Important information concerning backward compatibility of the Enhanced Broadcast Solution Interface
With the addition of the Trade Sequence Number in Eurex Release 11.0, the Order Book Delta presence map bits have changed. For this reason decoder updates will be required for all Members even if Members are not intending to use the sequence number. Members are strongly requested to verify the compatibility of their applications with the Eurex Release 11.0 version of the interface currently available in the simulation environment.

For details please refer to chapter **2.2 Message Structure Enhancements** in the document "Enhanced Broadcast Solution Modification Notes" which is available on the Eurex website under the path:

www.eurexchange.com > Member Section > Releases > Eurex 11.0 >
> Interfaces > Enhanced Broadcast Solution

Please take into consideration that with the introduction of Eurex Release 11.0 in production, the version ID of Enhanced Broadcast Solution will change to E11000P.

9. Additional Feature for the Enhanced Transaction Solution Interface

With Eurex Release 11.0, the following additional functionality will be provided for the Enhanced Transaction Solution Interface:

- Message flow and application messages will be modified
- Addition of the field **"cumExecutedQty"** to "order / delete response"
- Change of "modify order request" with respect to text fields
- Make the field **"UserName"** optional in all but the "login request"
- Addition of the field **"OptiGatewayLocId"** to the "Inquire Products"

Updated versions of the documents "Enhanced Transaction Solution - Interface Specification" and "Enhanced Transaction Solution - XML Data Model" reflecting above-mentioned enhancements are available in the Member Section of the Eurex website under the path:

www.eurexchange.com > Member Section > Releases > Eurex 11.0 >
Interfaces > Enhanced Transaction Solution

10. Enclosed Fax Reply Forms

Enclosed please find fax reply form "SPOC for the Eurex Release 11.0 Connection Test" (attachment 1). On this fax reply form, please fill in the respective contact person, who will be available during the Connection Test and return the form to fax +49-69-211-1 17 01 no later than Friday October 24, 2008.

Thus, Eurex can ensure to reach you in an emergency case between November 8, 2008 and production start on Monday, November 10, 2008.

Please also find attached the fax reply form "Eurex Release 11.0 - Production Readiness" (attachment 2), which we request you to fill in and return to fax no. +49-69-211-1 17 01 by Friday, October 24, 2008 to confirm your production readiness for Eurex Release 11.0.

For any questions you may have during the connection test or start of production, the following hotlines will be available:

Customer Technical Support, tel. +49-69-211-1 12 00

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

Frankfurt, October 15, 2008

Attachment 1 to Eurex circular 249/08:

X-pand into the **Future**

Fax Reply-SPOC for Eurex Release 11.0 Connection Test

Eurex Release 11.0 Connection Test - November 8, 2008, 15:00 – 18:00 CET

Please fill in and return this sheet by October 24, 2008.

To: Member Services and Admission Fax: +49-69-211-1 17 01

Eurex Member ID_____

Company _____

Single Point of Contact (SPOC) for Eurex 11.0 Connection Test

Name _____

Telephone _____

Mobile phone _____

Fax _____

Email: _____

Date: _____ Signature: _____

Attachment 2 to Eurex circular 249/08:

X-pand into the Future

Fax Reply-Eurex 11.0 Production Readiness

Please fill in and return by October 24, 2008

To: Member Services and Admission **Fax: +49-69-211-1 17 01**

Eurex
Member ID _____ Name _____

Company _____ Telephone _____

Email _____

Front Office	"Yes"
a) Successfully traded with the Eurex Trading GUI @X-ceed?	m
b) Successfully traded with a Third Party application?	m
Name of application: _____	m
Back Office	
a) Successfully used the Eurex Clearing GUI @X-tract?	m
b) Successfully used a back office Third Party application?	m
Name of application: _____	m
Successfully tested One-Cancel-The-Other (OCO) orders?	m
End-of-day processing performed correctly?	m
All front-office applications are ready for production	m
All back-office applications are ready for production	m
Enhanced Broadcast Solution and Enhanced Transaction Solution applications have been adapted to the new Release	m
Are you ready to go live with Eurex Release 11.0	m
Issues / comments:	

Date: _____ Signature: _____