X-pand into the Future

e u r e x *circular 256/08*

Date: Frankfurt, October 23, 2008
Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Thomas Lenz

Action required

1. Adjustment of the Inquire Strategy Order Book Depth Response for Eurex Release 11.0

2. Matcher / Host Failover Test Scenarios in the Eurex 11.0 Simulation Environment

Contact: Member Services & Admission team, tel. +49-69-211-1 17 00
e-mail: customer.support@eurexchange.com
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 All departments	none

Summary:

1. Adjustment of the Inquire Strategy Order Book Depth Response for Eurex Release 11.0

In order to reduce the volume of data transferred between Eurex and customers' applications and subsequently eliminate any unnecessary utilization of bandwidth, Eurex has re-designed the data structures of several Responses provided via the VALUES interface. During simulation, however, it has been determined that as a result of these adjustments the data structure does not correspond with the structure of the respective broadcast (subsc.StratOrdrBkDept). To re-establish synchronization between the broadcast and the inquiry, Eurex will adjust the data structure for the response by means of an appropriate hotfix which can be downloaded with immediate effect under the following path:

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

This change only concerns participants who do not yet use the Multi Record Counter already contained in the data structure.

2. Matcher / Host Failover Test Scenarios in the Eurex 11.0 Simulation Environment

This information is important with regard to the planned host- and matcher failover tests in the Eurex Release 11.0 simulation environment.

1. Adjustment of the Inquire Strategy Order Book Depth Response for Eurex Release 11.0

2. Matcher / Host Failover Test Scenarios in the Eurex 11.0 Simulation Environment

1. Adjustment of the Inquire Strategy Order Book Depth Response for Eurex Release 11.0

In order to reduce the volume of data transferred between Eurex and customers' applications and subsequently eliminate any unnecessary utilization of bandwidth, Eurex has re-designed the data structures of several Responses provided via the VALUES interface together with the introduction of Eurex Release 11.0 to become more efficient.

During the course of the Eurex Release 11.0 simulation, it has, however, been determined that as a result of these adjustments, the data structure of the response for Inquire Strategy Order Book Depth (InqStratOrdr BkDept.) does not correspond with the structure of the respective broadcast (subsc.StratOrdrBkDept).

In order to re-establish the synchronization between the broadcast and the inquiry, Eurex will adjust the data structure for the response. For this purpose Eurex has provided the appropriate hotfix which can be downloaded with immediate effect under the following path:

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

This change only concerns participants who do not yet use the Multi Record Counter already contained in the data structure.

2. Matcher / Host Failover Test Scenarios in the Eurex 11.0 Simulation Environment

Important information regarding planned matcher- and host failover tests in the Eurex Release 11.0 simulation environment

In order to provide members with the possibility to perform tests of their own application's failover behavior in the event of a host- and matcher crash / failover on the Eurex® system, host- and matcher failovers will be initiated in the Eurex Release 11.0 simulation environment on the following day as described below:

Matcher crash / failover of the Eurex® system in the simulation environment

October 29, 2008: 16:00 CET => First matcher crash simulation, affected product: **FGBL**

October 29, 2008: 16:30 CET => Second matcher crash simulation, affected product: **ODAX**

During the first matcher crash, at least the product FGBL and during the second at least the product ODAX will be affected. After crash of the respective matcher, it will be restarted again immediately. The restarted matcher will take over the processing of all products which have been served by the crashed one. Before starting its normal activities, the matcher initiates a Market Reset event for these products.

Up to four host crashes / failovers on the Eurex® system in the simulation environment

October 29, 2008: 17:00 - 18:00 CET

At the above-mentioned time, the simulation hosts will be shut down up to four times so that the other hosts can take over the processes of the host which is shut down. As a consequence of these actions, the **source identifier** (**SrcId** = relative host number, the identifier of the message disseminating source) will change each time the other host takes over enabling members to verify the failover behavior of their own application in detection of out of sequence or dropped / missing messages.

As a result all non-persistent orders and quotes will be removed from the system and the appropriate VALUES/OrderConfirmations/`ordrTrnTypId`="58"="Deletion due to Market Reset" and ETS/(Foreign Event) Mass Delete/`TrnReasonCode`="58" messages are sent to MISS/ETS sessions.

Members intending to participate in these tests are required to add orders (especially non-persistent orders) for above-mentioned products and check after the Market Reset if their applications have received and properly processed the respective messages.

Frankfurt, October 23, 2008