X-pand into the Future

e u r e x *circular 026/00*

Date: Frankfurt, 28 March 2000
Recipients: All Eurex members and vendors
Authorised by: Jürg Spillmann

Action Required

1. **Preparation for Eurex Release 4.0 Simulation**
2. **Correction to published Margin Parameter for LONN**

Related Eurex Circulars: 123/99, 024/00

Contact: Eurex Member Readiness: Tel. +49 (0)69-2101-1700

Content may be most important for:	**Attachments:**
➲ **Front Office / Trading** ➲ **Middle + Back Office** ➲ **IT / System Administration**	1. Registration form – Fax-reply 2. Draft Simulation Calendar 3. System Requirements for Java-based Eurex Clearing GUI

1. Preparation for Eurex Release 4.0 Simulation

As announced in the attachments to Circular 123/99, Eurex plans to conduct the release 4.0 simulation from 02 May to 09 June 2000. All Eurex members are strongly recommended to test their in-house installations under Eurex release 4.0 conditions during this period. As normal, Eurex Member Readiness will be tracking members' simulation activities and we therefore kindly ask all members to register for the simulation by completing and returning the fax-reply registration form (Attachment 1).

An overview of the scope of the simulation can be derived from the draft Simulation Calendar (see Attachment 2). Additional information and the final version of the calendar will be provided with the Simulation Guide in mid-April.

The Eurex Clearing GUI introduced with Release 4.0 on the MISS architecture requires a Java run-time environment. For Sun Solaris and Windows/NT platforms this will be delivered as part of the Installation. As part of preparation for the simulation, IBM AIX users will need to obtain the Java Development Kit 1.1.8 themselves. For details, please refer to Attachment 3.

2. Correction to published Margin Parameter for LONN

The new margin parameter for LONN published in Eurex Circular 024/00 was incorrectly given as 13%. It should remain unchanged at 9%. The web-site copy of the Margin Parameters attached to the circular will be updated.

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eurex *registration*

for Eurex Release 4.0 Simulation (2nd May – 9th June 2000 for UD/ MISS)

Please return this official registration before 7th April 2000 by Fax to Eurex Member Readiness +49(0)69-2101-1701	
Member name:	Member ID: _ _ _ _ _
Contact name: _____	Fax: _____ Tel: _____

❍ **Hereby we would like to register for participation in the Eurex Release 4.0 Simulation (2nd May to 9th June 2000). We will participate**

- ❍ on the basis of a User Device configuration
- ❍ on the basis of a mixed UD/MISS configuration
- ❍ on the basis of a MISS configuration

❍ **We will not participate in the simulation for the following reasons:**

We are presently using the following (3rd party) software applications with the UD Configuration:

UD	Front Office:	Version:
	Back Office:	Version:

We use/ plan to use the following (3rd party) software applications with the MISS Configuration:

MISS	Front Office:	Version:
	Back Office:	Version:

Date	Place	Signature

Eurex Release 4.0 Simulation Calendar

Week 18

	Mon	Tue	Wed	Thu	Fri	Sat	Sun
Date	**01.05.00**	**02.05.00**	**03.05.00**	**04.05.00**	**05.05.00**	**06.05.00**	**07.05.00**
Simulation Date		25.05.00		30.05.00	30.05.00		
Trading Time	Closed	09:00-16:00	Batch-Review	09:00-24:00	00:00-12:00	Closed	Closed
Remarks		./.			Monthly End Processing		
		Batch 16:30			Batch 12:30		

Week 19

	Mon	Tue	Wed	Thu	Fri	Sat	Sun
Date	**08.05.00**	**09.05.00**	**10.05.00**	**11.05.00**	**12.05.00**	**13.05.00**	**14.05.00**
Simulation Date	02.06.00	08.06.00	08.06.00	09.06.00	12.06.00	12.06.00	12.06.00
					Batch Review		
Trading Time	09:00-16:00	12:00-24:00	00:00-12:00	09:00-16:00	15:00-24:00	00:00-24:00	00:00-24:00
Remarks	./.		Expiry FBND	./.	Simulation environment open during weekend		
	Batch 16:30		Batch 12:30	Batch 16:30			

Week 20

	Mon	Tue	Wed	Thu	Fri	Sat	Sun
Date	**15.05.00**	**16.05.00**	**17.05.00**	**18.05.00**	**19.05.00**	**20.05.00**	**21.05.00**
Simulation Date	12.06.00	13.06.00		16.06.00	16.06.00		
Trading Time	00:00-12:00	09:00-16:00		09:00-24:00	00:00-12:00	Closed	Closed
Remarks	Delivery Day FBND(D)	Delivery Day FBND(CH)	Batch Review		Expiry OSTK/OINX/ FINX		
	Batch 12:30	Batch 16:30			Batch 12:30		

Week 21

	Mon	Tue	Wed	Thu	Fri	Sat	Sun
Date	**22.05.00**	**23.05.00**	**24.05.00**	**25.05.00**	**26.05.00**	**27.05.00**	**28.05.00**
Simulation Date	19.06.00	23.06.00	23.06.00		30.06.00		
Trading Time	09:00-16:00	12:00-24:00	00:00-12:00	Batch Review	09:00-16:00	Closed	Closed
Remarks	Expiry FINT/OFIT		Expiry OFBD		Monthly End Processing		
	Batch 16:30		Batch 12:30		Batch 16:30		

Eurex Release 4.0 Simulation Calendar

Week 22

	Mon	Tue	Wed	Thu	Fri	Sat	Sun
Date	**29.05.00**	**30.05.00**	**31.05.00**	**01.06.00**	**02.06.00**	**03.06.00**	**04.06.00**
Simulation Date	03.07.00	11.07.00	11.07.00	17.07.00	21.07.00	21.07.00	21.07.00
Trading Time	09:00-16:00	12:00-24:00	00:00-12:00	09:00-16:00	**Batch Review** 15:00-24:00	00:00-24:00	00:00-24:00
Remarks	./.		./.	Expiry FINT	Simulation environment open during weekend		
	Batch 16:30		Batch 12:30	Batch 16:30			

Week 23

	Mon	Tue	Wed	Thu	Fri
Date	**05.06.00**	**06.06.00**	**07.06.00**	**08.06.00**	**09.06.00**
Simulation Date	21.07.00	21.07.00	24.07.00		31.07.00
Trading Time	09:00-24:00	00:00-12:00	09:00-16:00	Batch Review	09:00-16:00
Remarks		Expiry OSTK/OINX	Expiry OFBD		Monthly End Processing
		Batch 12:30	Batch 16:30		Batch 16:30

Start Pre-Trading = 30 min before start Trading; start Post-Trading = end of Trading; end of Post Trading = 30 min after end of Trading

System Requirements for Java-based Eurex Clearing GUI

Eurex Release 4.0 on the MISS architecture will contain a user front end Clearing GUI requiring a Java environment.

For the Sun Solaris 2.6 and Windows/NT 4.0 SP5 operating system platforms, the Java Runtime Environment will be installed during the set-up of Eurex Release 4.0.

For the IBM AIX 4.3.2 operating system, a Java Runtime Environment is only available within the Java Development Kit (JDK). Due to the underlying IBM copyright policy, Deutsche Börse Systems AG is not authorised to redistribute the JDK. For the IBM AIX 4.3.2 operating system on MISS installations, the JDK 1.1.8 build **'a118-20000210'** will be mandatory for Eurex Release 4.0. Additional update patches will need to be applied to the basic JDK installation.

The Java JDK 1.1.8 Kit for AIX, patches and updates are available via:

- AIX 4.3.2 Installation media CD-ROM (does not contain latest updates)
- Internet: http://www.ibm.com/java/jdk/download/index.html

A more detailed description concerning Java, a list of the patches for each platform used in our tests, and further installation requirements for Eurex Release 4.0 will be published in the Technical Release Notes, to be distributed on 10 April 2000.