X-pand into the Future

e u r e x *circular 039/05*

Date: Frankfurt, March 16, 2005
Recipients: All Eurex members and vendors, CCP participants
Authorized by: Daniel Gisler

⚠ **High Priority**

CCP Simulation Kits (CCP 2.0 Simulation Update 1/CCP 3.0) and Publication of Technical Front End Documentation

Contact: FI CCP Change Management Team, Tel. +49-69-211-1 16 60
e-mail: ccp.fi@eurexchange.com

Content may be most important for:	**Attachments:**
➲ All Departments	All related documents only available on the Eurex website

Summary:

In the context of the implementation of Equity CCP Release 2.0 for equities trading at the Frankfurt Stock Exchange (FWB) and Fixed Income CCP Release 3.0 for fixed income products traded on the Eurex Bonds and Eurex Repo platforms, a simulation phase is scheduled from April 4, 2005 until May 13, 2005. During this simulation phase, participants of the aforementioned equities and fixed-income markets have the opportunity to test the new products available with CCP Release 2.0 or respectively work with the CCP Release 3.0 functionalities and check their internal processing routines at the same time.

This circular provides the distribution dates of the software kits that are required for simulation participation and gives installation details.

To support participants in installing and operating the CCP 3.0 Front End, Eurex Clearing AG has published the following documents in the Member Section of the Eurex website:

- Front End Installation Guide CCP 3.0
- Front End Operations Guide CCP 3.0

In conjunction with this, the following documents, which were already published in August 2004 for CCP Release 2.0, remain valid:

- Common Front End Technical Overview
- Common Front End Network Setup

CCP Simulation Kits (CCP 2.0 Simulation Update 1/CCP 3.0) and Publication of Technical Front End Documentation

In the context of the implementation of Equity CCP Release 2.0 for equities trading at the Frankfurt Stock Exchange (FWB) and Fixed Income CCP Release 3.0 for fixed income products traded on the Eurex Bonds and Eurex Repo platforms, a simulation phase is scheduled from April 4, 2005 until May 13, 2005. During this simulation phase, participants of the aforementioned equities and fixed-income markets have the opportunity to test the new products available with CCP Release 2.0 or respectively work with the CCP Release 3.0 functionalities and check their internal processing routines at the same time.

Please find below the distribution dates of the software kits that are required for simulation participation and installation details.

Distribution of Simulation Kits

On Friday evening, March 18, 2005, the following simulation software kits will be distributed:

- CCP Release 3.0 Simulation
- CCP Release 2.0 Simulation Update 1
- GATE Release 3.3 Simulation
- GATE Release 3.3 Simulation Update 1

The kits will be sent via data transfer (FTP) over the CCP network to the simulation-specific environment of each member.

To enable a smooth distribution, please note the following:

Please ensure that 130 MB storage space is available in the transfer directory of every simulation MISS. Please keep your simulation MISSes up and running from Friday evening, March 18, 2004 until Monday morning, March 21, 2005 to enable the data transfer.

In addition, kindly set up the necessary read and write permissions for files and folders.

Please note that every member will receive both Windows and SUN kits.

The target transfer directories are:

SUN: /opt/gate/transferdir/release21
Windows: <ftp-root directory>\release21

Eurex Clearing AG will monitor the successful distribution of the kits. In case of any transfer problems, another transfer will be initiated for the next day.

From March 18, 2005, the software will also be available for downloading on the Eurex website under the following paths:

www.eurexchange.com > Member Section > Software Kits > CCP Release 2.0 Simulation

respectively

www.eurexchange.com > Member Section > Software Kits > CCP Release 3.0 Simulation

Kindly use your member-specific account to login to the **Member Section**.

Installation of Simulation Kits

Upgrading to GATE 3.3 including Update 1 is mandatory for installation of the CCP software.

All participants must install either the CCP Release 2.0 Simulation Update Kit 1 or the CCP Release 3.0 Simulation Kit in order to continue participating in the CCP simulation.

The participants who will assume Fixed Income CCP Clearer status must install the CCP Release 3.0 Simulation Kit to have all necessary functionalities available.

Equity Clearers may also install the CCP Release 3.0 Simulation Kit, whereby this will provide them with access to the GUI adjusted according to CCP 3.0. Installing the CCP Release 2.0 Simulation Update Kit 1 will not result in any change for GUI users.

For more details about installation, please refer to the “readme” files for CCP and GATE which will be distributed together with the simulation kits, and to the "CCP Release 3.0 Front End Installation Guide" and “GATE Release 3.3 Front-End Installation Guide“ documents, both of which will be published on the Eurex website.

The Technical Helpdesk, tel. +49-69-211-1 28 00, fax +49-69-211-1 84 01, is available for any question you may have or if you need support for installing and connecting the CCP Release 2.0 Simulation Update 1 or CCP Release 3.0 Simulation kits.

Technical Front End Documentation

Eurex Clearing AG has published various documents to support members in installing and operating the CCP 3.0 Front End:

- **Front End Installation Guide CCP 3.0**

The “CCP Front End Installation Guide” is primarily intended to be used by system administrators who are responsible for installing and configuring the CCP front end software on their in-house systems. The purpose of this document is to provide a brief overview of the technical structure of CCP followed by detailed information pertaining to the installation of the CCP front end software kit. This includes a systematic walkthrough regarding the necessary planning, installation and verification procedures.

- **Front End Operations Guide CCP 3.0**

The “CCP Front End Operations Guide” describes the procedures for the regular operation of the CCP software on the member side and it explains the tools provided by Deutsche Börse AG to aid member operations personnel to fulfill these tasks.

The two aforementioned documents have been posted on the Member Section of the Eurex website. For your personal download copy please visit

www.eurexchange.com > Member Section > Documentation/Manuals CCP > CCP 3.0.

- **Common Front End Technical Overview**

This document provides a technical overview of the Deutsche Börse AG, Eurex, Eurex US, Xetra and CCP MISS-based Front End and gives members’ network and system administrators a complete overview of the technical structure of a MISS-based installation that supports the front end components of the exchange applications. It includes a general description of the hardware and software components, as well as an overview of Front End network configuration and administration requirements.

- **Common Front End Network Setup**

Based on the technical overview of the Deutsche Börse AG, Eurex, Eurex US, Xetra and CCP MISS-based Front End, this document is designed to support members in setting up their private front end network for using the exchange software.

These two versions were already published for CCP Release 2.0 in August 2004 and remain valid unchanged. For your personal download copy please visit

www.eurexchange.com > Member Section > Documentation/Manuals CCP > CCP 2.0.