X-pand into the Future

e u r e x *information*

Date: Frankfurt, October 7, 2002
Recipients: All Eurex Clearing members and vendors
Authorized by: Daniel Gisler

Central Counterparty – CCP Circular 43/02

Contact: Functional Member Readiness: Tel. +49 (0)69-21 01-17 00

Content may be most important for:	**Attachments:**
➲ Central Counterparty Coordinators	CCP Circular 43/02 (English/Deutsch) Attachments • Draft Simulation Calendar • Simulation Scripts • Test Scenarios for Guided Simulation • Instruments set up in Simulation

Please find attached a copy of Central Counterparty Circular 43/02 sent to Frankfurter Wertpapierbörse members and vendors recently.

The Circular provides initial information on the simulation environments required to test the complete CCP processes, and includes attachments giving details of the calendar and activities of the simulation.

Please forward this Circular to the individual nominated as the single point of contact for CCP simulation (See CCP Circular 41/02).

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CCP Circular 43/02

Deutsche Börse

To the FWB Members, Xetra® Members and Vendors

Recipients: Project Coordinators, Simulation SPOC

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Central Counterparty - CCP September 27, 2002
Information Package regarding the Simulation

Dear Sir or Madam,

with this CCP Circular we would like to provide you with a first information package regarding the simulation of the Central Counterparty for Equities, starting on November 25, 2002. In addition to the overview of the simulation environments, which is part of this circular, please find attached the following documents:

- Draft of the simulation calendar
- Short description of the provided simulation scripts
- Overview and description of the test scenarios for the Guided Simulation
- List of CCP- and Non-CCP-instruments set up for the simulation

The simulation is the next important step on the path to implementing the Central Counterparty for Equities. To make simulation a success, detailed preparation and active participation is of crucial importance. We will support this process by providing the necessary information in a timely manner.

The simulation approach comprises three different steps. The first step comprises the technical connection and will be ensured before the start of the simulation. Here, infrastructure and system set up is performed. The phase of the technical connection ends with the successful “logon” to the CCP system.

The processing of test cases is scheduled in the second and the third step. The Guided Simulation represents the second step. Here, detailed simula-



59 days to go

Start of CCP Simulation
on November 25, 2002

General Managers:
Edward Backes
Dr. Heiko Beck
Rudolf Ferscha
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tion scripts accompany you during individual simulation cycles. The objective is to provide you with the possibility to familiarize with the new system and to ensure the integration into the existing back-office structures by simulating basic system functionalities.

The third step comprises the Open Simulation, in which all systems are available and can be used for individual tests during the “online-periods”. All CCP Release 1.0 system functionalities are part of this simulation phase and will be tested within a focus day concept.

Overview of the simulation environments

To simulate all processes and to ensure the smooth interaction of all involved systems it is necessary to set up several simulation environments. Depending on the member status, the technical connection to the following systems has be ensured:

- CCP system (new simulation environment)
- CBF applications (new simulation environment IMS24)
- XONTRO (permanent simulation environment IMS27)
- Xetra (permanent simulation environment)
- Eurex (permanent simulation environment).

These simulation environments and the connection possibilities are briefly described in the following:

<u>CCP system:</u>

A new simulation environment will be set up for the CCP system. You have the possibility to simulate the trade import, Cash- and Delivery Management, different reporting functionalities and Risk Based Margining (RBM). Access to the environment is provided by:

- File based SWIFT interface using the existing SNA-Network
- Browser based graphical user interface (Xetra/Eurex infrastructure)
- VALUES API programmable interface

In addition to the CCP report transmission possibilities envisaged for production, reports can be downloaded from the internet during the simulation. Thus you are able to receive CCP reports via:

- Internet download
- CCP MISS connection
- SNA file transfer

- Combination of SNA file transfer and CCP MISS connection

Detailed information about the transmission of CCP reports, the questionnaire concerning report transmission, the application form for the SNA file transfer and the questionnaire concerning the settlement instruction data carrier have been provided with CCP Circular 33/02 on August 30, 2002.

CBF applications:

The CBF applications are simulated in the IMS24 simulation environment, which will be set up by Clearstream Banking Frankfurt (CBF). Within this environment, all CBF systems are available to simulate the settlement of CCP-trades (gross and net trades) as well as Non-CCP-trades (Exchange and OTC trades). The environment is accessible by the following alternatives:

- Online access via “Host Screen” (3270 emulation)
- Online access via CASCADE-PC.

For the online-access, 10 new User-IDs and passwords per client will be provided.

This simulation environment offers the following data transmission options for reports and data files:

- Internet – for data files and reports
- File transfer – for data files
- SWIFT – for SWIFT message types supported by CBF.

Additional details concerning the simulation environment of CBF applications, the application form for the connection and information about handling of CCP instructions in CASCADE were communicated with CCP Circular 23/02 of July 10, 2002.

XONTRO:

The simulation environment for the XONTRO-Order and XONTRO-Trade applications will be set up on IMS27 (Frankfurt Stock Exchange trading location) to simulate the generation of trades and order management. Within the context of the Guided Simulation the Stuttgart Stock Exchange trading location is available as additional simulation environment under IMS27. Three different system access alternatives will be provided by BrainTrade:

- Online access for XONTRO dialogue functions
- Online access via “Host Screen” (3270 emulation)

- Access to XONTRO Order via bank system connection.

To receive reports during the simulation, the following data transmission options are eligible:

- Internet – for data filed and reports
- File transfer – for contract note data file

Additional details concerning the CCP-XONTRO simulation, the access to the environment via the internet and the creation of the contract note data files have been provided with CCP Circular 27/02 on August 06, 2002.

Xetra:

With regard to Xetra, the well known permanent simulation environment is available to simulate the generation of trades and the aggregation on order level.

Eurex:

With regard to Eurex, the well known permanent simulation environment is available to simulate the selection of collateral management reports.

For any questions you may have, please do not hesitate to contact the CCP Change Management Team under:

telephone: +49(0)69-21 01-16 60
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Yours faithfully
On behalf of the Management

Jens Hachmeister Christian Ochsner

Enclosure

Central Counterparty for Equities (CCP) Release 1.0

Preliminary Simulation Calendar

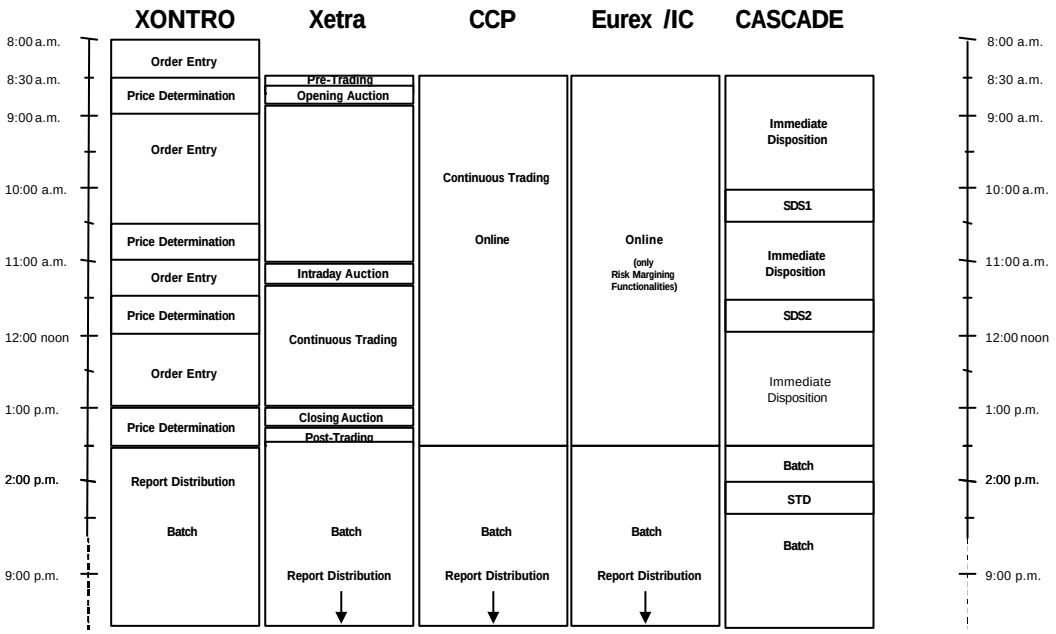
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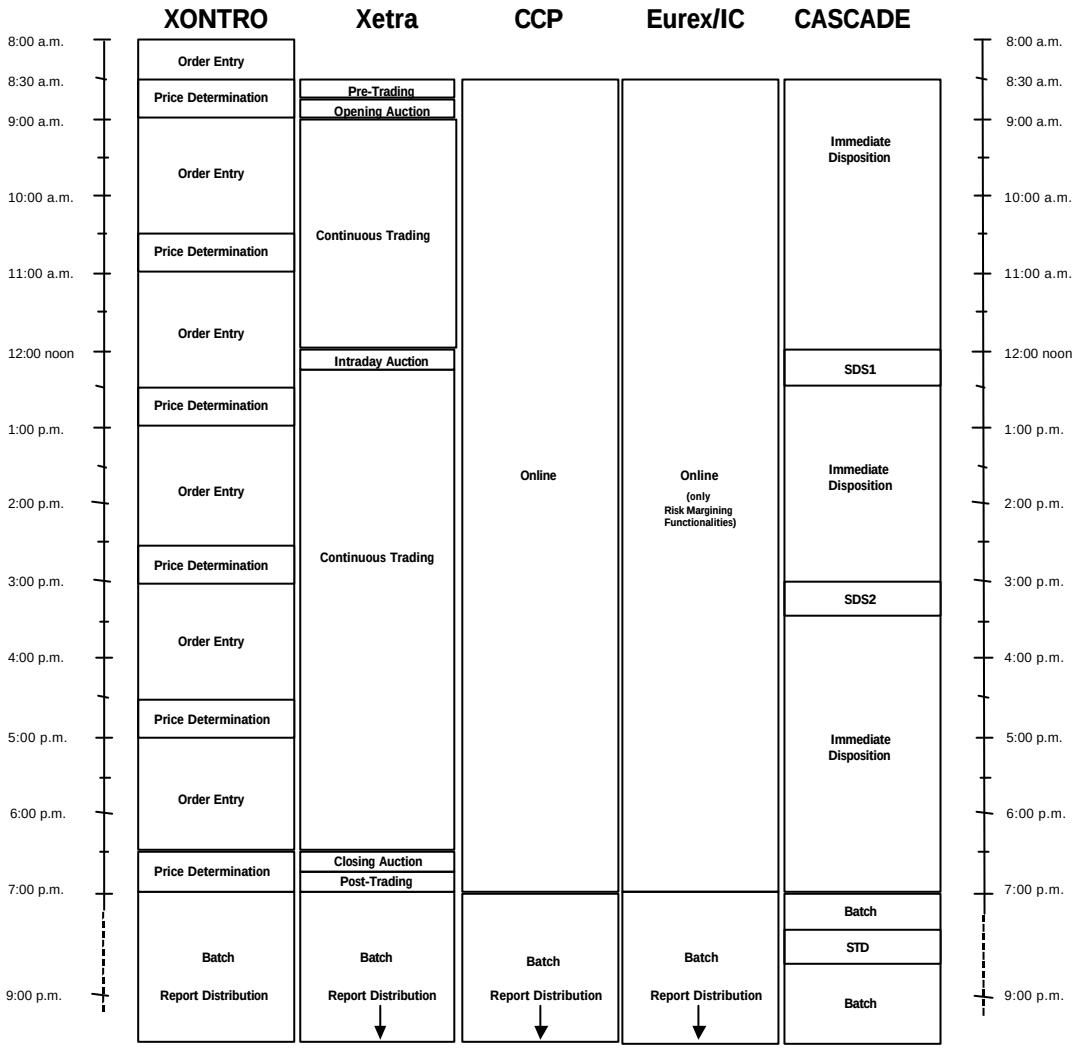
1 General

Classification of Day	Description
Short Business Day	• All systems available for simulation from 8:30 a.m. to 1:30 p.m. • Batch processing starts at 1:30 p.m.
Long Business Day	• All systems available for simulation from 8:30 a.m. to 7:00 p.m. • Batch processing starts at 7:00 p.m.

Simulation schedule of the different systems for a short business day:



Simulation schedule of the different systems for a long business day:



2 Guided Simulation

Calendar / Simulation Date	Monday 25. Nov 02	Tuesday 26. Nov 02	Wednesday 27. Nov 02	Thursday 28. Nov 02	Friday 29. Nov 02	Saturday 30. Nov 02	Sunday 01. Dec 02
Classification	Short Business Day	Holiday	Short Business Day	Holiday	Short Business Day	Weekend	Weekend
Remarks					Month-end Processing		

Calendar / Simulation Date	Monday 02. Dec 02	Tuesday 03. Dec 02	Wednesday 04. Dec 02	Thursday 05. Dec 02	Friday 06. Dec 02	Saturday 07. Dec 02	Sunday 08. Dec 02
Classification	Short Business Day	Holiday	Short Business Day	Holiday	Short Business Day	Weekend	Weekend
Remarks							

Calendar / Simulation Date	Monday 09. Dec 02	Tuesday 10. Dec 02	Wednesday 11. Dec 02	Thursday 12. Dec 02	Friday 13. Dec 02	Saturday 14. Dec 02	Sunday 15. Dec 02
Classification	Short Business Day	Holiday	Short Business Day	Holiday	Short Business Day	Weekend	Weekend
Remarks							

Calendar / Simulation Date	Monday 16. Dec 02	Tuesday 17. Dec 02	Wednesday 18. Dec 02	Thursday 19. Dec 02	Friday 20. Dec 02	Saturday 21. Dec 02	Sunday 22. Dec 02
Classification	Short Business Day	Holiday	Short Business Day	Holiday	Short Business Day	Weekend	Weekend
Remarks							

3 Open Simulation

Calendar / Simulation Date	Monday 23. Dec 02	Tuesday 24. Dec 02	Wednesday 25. Dec 02	Thursday 26. Dec 02	Friday 27. Dec 02	Saturday 28. Dec 02	Sunday 29. Dec 02
Classification	Short Business Day	Holiday	Holiday	Holiday	Short Business Day	Weekend	Weekend
Remarks							

Calendar / Simulation Date	Monday 30. Dec 02	Tuesday 31. Dec 02	Wednesday 01. Jan 03	Thursday 02. Jan 03	Friday 03. Jan 03	Saturday 04. Jan 03	Sunday 05. Jan 03
Classification	Short Business Day	Holiday	Holiday	Short Business Day	Short Business Day	Weekend	Weekend
Remarks	Month-End / Year-End Processing						

Calendar / Simulation Date	Monday 06. Jan 03	Tuesday 07. Jan 03	Wednesday 08. Jan 03	Thursday 09. Jan 03	Friday 10. Jan 03	Saturday 11. Jan 03	Sunday 12. Jan 03
Classification	Short Business Day	Short Business Day	Short Business Day	Short Business Day	Short Business Day	Weekend	Weekend
Remarks	Focus Day Online Inquiry, Linking	Focus Day Online Inquiry, Linking	Focus Day Online Inquiry, Linking	Focus Day Blocking, Release	Focus Day Blocking, Release		

Calendar / Simulation	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Date	13. Jan 03	14. Jan 03	15. Jan 03	16. Jan 03	17. Jan 03	18. Jan 03	19. Jan 03
Classification	Short Business Day	Short Business Day	Short Business Day	Short Business Day	Short Business Day	Weekend	Weekend
Remarks	Focus Day Blocking, Release	Focus Day Processing Method on Trade basis	Focus Day Processing Method on Trade basis	Focus Day Processing Method on Trade basis	Focus Day Risk Management		

Calendar / Simulation	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Date	20. Jan 03	21. Jan 03	22. Jan 03	23. Jan 03	24. Jan 03	25. Jan 03	26. Jan 03
Classification	Short Business Day	**Long Business Day**	**Long Business Day**	Short Business Day	Short Business Day	Weekend	Weekend
Remarks	Focus Day Risk Management	Focus Day Risk Management	Focus Day Parallel Processing	Focus Day Parallel Processing	Focus Day Parallel Processing / Special Inquiry		

Calendar / Simulation	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Date	27. Jan 03	28. Jan 03	29. Jan 03	30. Jan 03	31. Jan 03	01. Feb 03	02. Feb 03
Classification	Short Business Day	Short Business Day	Holiday	Holiday	Holiday	Weekend	Weekend
Remarks	Focus Day Special Inquiry	Focus Day Special Inquiry Month-End Processing					

Calendar / Simulation	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Date	03. Feb 03	04. Feb 03	05. Feb 03	06. Feb 03	07. Feb 03	08. Feb 03	09. Feb 03
Classification	Short Business Day	Short Business Day	Short Business Day	Short Business Day	Short Business Day	Weekend	Weekend
Remarks							

Calendar / Simulation	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Date	10. Feb 03	11. Feb 03	12. Feb 03	13. Feb 03	14. Feb 03	15. Feb 03	16. Feb 03
Classification	Short Business Day	Short Business Day	Short Business Day	Short Business Day	Short Business Day	Weekend	Weekend
Remarks							

Calendar / Simulation	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Date	17. Feb 03	18. Feb 03	19. Feb 03	20. Feb 03	21. Feb 03	22. Feb 03	23. Feb 03
Classification	**Long Business Day**	**Long Business Day**	**Long Business Day**	**Long Business Day**	**Long Business Day**	Weekend	Weekend
Remarks							

Calendar / Simulation	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Date	24. Feb 03	25. Feb 03	26. Feb 03	27. Feb 03	28. Feb 03	01. Mar 03	02. Mar 03
Classification	**Long Business Day**	**Long Business Day**	**Long Business Day**	**Long Business Day**	**Long Business Day**	Weekend	Weekend
Remarks					Month-End Processing		

Central Counterparty for Equities (CCP) Release 1.0

Simulation Scripts – Short Description

On November 25, 2002, starts the simulation of the Central Counterparty for Equities which is a significant step on the path to the implementation. The Guided Simulation takes place until the end of this year and will be followed by the Open Simulation in January and February.

The CCP-simulation will focus on simulating important processes that anticipate the production reality. Each simulated process will be an end-to-end process that begins with entering orders into the trading system and finishes with the settlement of cash and traded instruments. From a technical point of view, these processes will span several applications. From a functional point of view, all possible roles of members (Trading Member, Clearing Member and Settlement Institution) and their possible combinations are involved in the simulation.

In simulation - as well as in reality – all possible different combinations of roles (Trading Member, Clearing Member and Settlement Institutions) are supported.

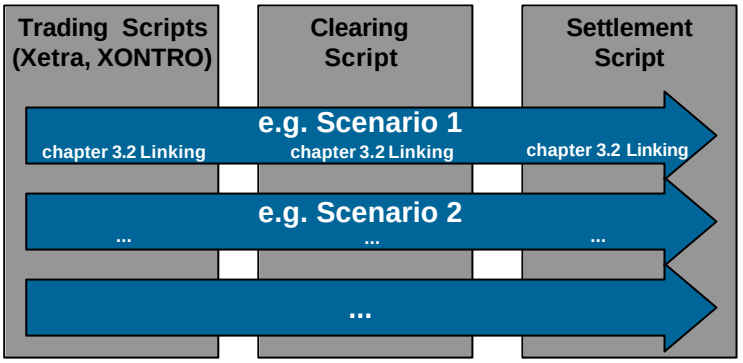
To run a process that spans all three roles, a close cooperation between the Trading Member, the Clearing Member and the Settlement Institution is imperative. I.e. a Clearing Member has to cooperate with a Trading Member to let him generate a trade in the system which in turn he processes in the next steps. On an exception case basis, on-behalf transactions will be performed by the Integrated Helpdesk, to ensure further processing.

For simulation guidance through these steps, three simulation scripts will be provided. They cover simulation of all relevant business processes and critical exception cases and will lead all members step-by-step through the respective scenarios.

Simulation scripts for the Guided Simulation as well as for the Open Simulation will be created for

- Trading (Xetra and XONTRO)
- Clearing
- Settlement.

The scripts build on each other to a great extent. Thus the simulation of each scenario will make it necessary to execute steps from all three scripts.



To execute a standard simulation scenario the Trading Member will follow first the respective steps of the trading script to enter the defined order into the trading system (XONTRO or Xetra). Having done this the respective steps for the clearing functionalities of the same scenario are described in the clearing scripts. In this case the settlement functionalities are then described in the settlement scripts. Each scenario in the scripts spans the time from the day of order entry (T=0) to the day of settlement (T+2).

While in general the scripts build upon each other as described above, some independent simulation scenarios have been created to give members the option to pick relevant scenarios, focus on certain applications and repeat scenarios as required.

During the guided simulation members are familiarized with the new CCP system and related new functionality. Participants will be required to execute the simulation scenarios that are described in the Guided Simulation scripts in the defined sequence. A more detailed description of the test scenarios of the Guided Simulation has been provided in the “Overview and Description of Test Scenarios for the Guided Simulation”.

The Open Simulation focuses on simulation of selected complex business scenarios. This may include repetition of scenarios or concentration on either a particular system or specific functionality that do not cover the entire process chain and is especially vital to members. During so-called “focus days”, specific functionalities are simulated. Therefore step-by-step instructions are provided with the Open Simulation scripts for your convenience.

Overview and Description of Test Scenarios for the Guided Simulation

CCP Functionality	Scenario-Nr.	Name	Purpose of this scenario	Description	Overview
Online Inquiry	1	Online Inquiry	Familiarization with the new CCP-Member GUI	The Clearing Member and Settlement Institution may inquire buy/sell trades through the CCP- Member GUI. Xetra as well as FWB Floor traders enrich their orders with predefined text fields. This scenario requires one buy and one sell trade from the FWB Floor trading platform as well as from the Xetra trading platform.	The Clearing Member, Settlement Institution and the Clearing Supervision on behalf of a Clearing Member or Settlement Institution may inquire trades in the Trade Overview window of the CCP Member GUI. Within this functionality, trades may be filtered through certain criteria. The trades are available for online inquiry as soon as they are generated in Xetra and on an hourly basis, when being generated in Xontro.
	2	Xetra Trade Modification	Impact of Trade Modification in settlement netting	After a trade was generated, the Xetra trader may modify the trade. In this case the Xetra trader modifies the account type in his Xetra-J-Trader window (A=>P). In the CCP-Member GUI the updated trade is available immediately.	
Setting Processing Method on Trade Basis	1	Marking for Gross Processing	Impact of different processing methods on clearing and settlement handling.	This scenario simulates the setting of the processing method on trade basis. If the default method is "net", specific trades can be marked for "gross" . This change of status is shown in the CCP-Member GUI. This scenario is designed for members with default processing method "Net".	The CCP distinguishes the processing methods gross and net delivery. By setting the Gross Processing Method for specific buy or sell trades, the trades are processed through gross delivery. Trades marked for Gross Processing Method will be considered on a gross basis in Risk Management and in the delivery process. The actual setting or removing of the Gross Processing Method is executed via the CCP Clearing Member Interface. Both functions are performed by a Settlement Institution or the Clearing Supervision on behalf of a Settlement Institution. The Gross Processing Method can be changed as long as the trades are not settled on level CCP - Clearing Member.
	2	Marking for Net Processing	Impact of different processing methods on clearing and settlement handling.	This scenario simulates the setting of the processing method on trade basis. If the default method is "gross", specific trades can be marked for "net". This change of status is shown in the CCP-Member GUI. This scenario is designed for members with default processing method "gross".	
Linking	1	Manual Linking & Link Removal	Impact of linked trades on the off-setting block	The Settlement Institution or the Clearing Supervision on behalf of a Settlement Institution may link one specific buy trade to one specific sell trade (1:1 relation). The window for the manual link is described. The release status changes to "LM" (Link Manual). After removal of the manual link, the buy trade receives the status "pending", the sell trade the status "blocked". Linked trades will be prioritized by setting the offsetting-block. The sell trade has to be released until SDS2.	Buy and sell trades may be linked before they enter the settlement cycle. Trades may be linked manually by assigning one sell trade to one buy trade (1:1 relation) or linked automatically by setting a link reference for trades (n:m relation). Thus it is ensured that the sell trades are fulfilled by the buy trades. For manual linking of trades it is required that the quantity of the buy trade is equal or greater than the quantity of the sell trade. The members who are able to set and remove trade links include the Settlement Institution and the Clearing Supervision on behalf of a Settlement Institution.
	2	Automatic Linking & Link Removal with Buy Trade Quantity > Sell Trade Quantity	Impact of linked trades on the off-setting block	Besides marking specific trades for manual linking, trades may be linked automatically to each other by setting a link reference (n:m relation). The Release Status changes to "LA" (Link Automatic). The new functionality in the CCP-Member GUI is described. After unlinking, the buy trade receives the status "pending", whereas the sell trade the status "blocked". Linked trades will be prioritized by setting the offsetting-block. The sell trade has to be released until SDS2. The appropriate trades are generated in the two trading locations.	
Block & Release	1	Block of a Released Sell Trade	Impact of blocked / released trades on netting and settlement process.	This scenario is designed for members with default release method “negative”. The Settlement Institution may block released and pending sell trades. Before the next settlement cycle takes place, the blocked trades are released. As a result, the trades get further processed in the next settlement cycle.	Sell trades may be blocked by the Settlement Institution. As long as sell trades are blocked, they are not subject to settlement and are therefore not considered in the next settlement cycle. In order to settle blocked trades, they need to be released. The Settlement Institution can either choose to release the total quantity (the whole trade is settled in the next settlement cycle) or release the blocked trade partially (only released quantity is included in the next settlement cycle).
	2	Release of a Blocked Sell Trade	Impact of blocked / released trades on netting and settlement process.	This scenario is designed for members with default release method “positive”. The Settlement Institution may release a blocked sell trade. Consequently, the trade gets further processed in the next settlement cycle.	
	3	Partial Release of a Blocked Sell Trade	Impact of blocked / released trades on netting and settlement process.	This scenario is designed for members with default release method “positive”. Instead of releasing the whole sell trade, the Settlement Institution may only release parts of the sell trade. In consequence, the released part of the trade will be included in the next settlement cycle (STD). The blocked part, which did not enter the settlement cycle (STD), will be released in a second step. That insures its processing in the upcoming settlement cycle (SDS1).	
	4	Partial Block of a Released Sell Trade	Impact of blocked / released trades on netting and settlement process.	This scenario is designed for members with default release method “negative”. Instead of blocking the whole sell trade, the Settlement Institution may only block parts of the sell trade. In consequence, the released part of the trade will be included in the next settlement cycle (and will be settled in STD). The blocked part, which did not enter the settlement cycle, will be released in a second step. That insures its processing in the upcoming settlement cycle (SDS1).	
Securities and Cash Settlement	1	Settlement of Instructions at STD	Impact of CCP-trades on the standard settlement process	Trades in predetermined instruments are going to be generated at trading platforms and going to be setteld within STD. Reports are available.	As a result of the settlement netting process in CCP, an off-setting block (of buy and sell trades with identical quantity) as well as a surplus (resulting from the balance on the buy or sell side) are created. For the offsetting block, a cash booking is automatically generated, for the surplus a delivery versus payment instruction is generated.

CCP- and Non-CCP-Instruments available in the Simulation

CCP/Non CCP	ID	NAME	ISIN	WKN
CCP instrument	BCDBK	DEUTSCHE BANK AG NA O.N.	BC0005140008	BC0514000
CCP instrument	BCBAS	BASF AG O.N.	BC0005151005	BC0515100
CCP instrument	BCDTE	DT. TELEKOM AG NA	BC0005557508	BC0555750
CCP instrument	BCBAY	BAYER AG O.N.	BC0005752000	BC0575200
CCP instrument	BCIFX	INFINEON TECH.AG NA O.N.	BC0006231004	BC0623100
CCP instrument	BCSIE	SIEMENS AG NA	BC0007236101	BC0723610
CCP instrument	BCEOA	E.ON AG O.N.	BC0007614406	BC0761440
CCP instrument	BCHVM	BAY.HYPOTH. U. VEREINSBANK AG	BC0008022005	BC0802200
CCP instrument	BCCBK	COMMERZBANK AG O.N.	BC0008032004	BC0803200
CCP instrument	BCALV	ALLIANZ AG O.N.	BC0008404005	BC0840400
CCP instrument	BMUV2	MUENCH.RUECKVERS.VNA O.N.	BC0008430026	BC0843002
CCP instrument	ADS	ADIDAS-SALOMON AG SVG	DE0005003404	000500340
CCP instrument	ACG	ACG AG CHIPK.INFO.SYS.	DE0005007702	000500770
CCP instrument	DDE	DIS DEUT.IND.SERV.O.N.	DE0005016901	000501690
CCP instrument	MDG	MEDIGENE	DE0005020903	000502090
CCP instrument	LIO	LION BIOSCIENCE AG O.N.	DE0005043509	000504350
CCP instrument	XOS	IXOS SOFTWARE AG O.N.	DE0005061501	000506150
CCP instrument	AIX	AIXTRON AG O.N. IGL	DE0005066203	000506620
CCP instrument	AAQ	AAP IMPLANTATE AG	DE0005066609	000506660
CCP instrument	SZT	SZ TESTSYSTEME AG O.N.	DE0005067300	000506730
CCP instrument	BZL	BERU AG DM 5 SVG	DE0005072102	000507210
CCP instrument	SHW	SHS AG O.N.	DE0005072409	000507240
CCP instrument	GSO	GAUSS INTERPRISE AG	DE0005074603	000507460
CCP instrument	WET	W.E.T. AUTOM.SYS. AG SVG	DE0005081608	000508160
CCP instrument	CEW2	CE CONSUMER ELECTR.O.N	DE0005082226	000508222
CCP instrument	LOB	LOBSTER TECHN.HOLD.AG SVG	DE0005082903	000508290
CCP instrument	COC	COR AG INSUR. TECHN. SVG	DE0005083208	000508320
CCP instrument	TDS	TDS INFORMATIONSTECH. SVG	DE0005085609	000508560
CCP instrument	AWD	AWD HOLDING AG O.N.	DE0005085906	000508590
CCP instrument	AEI	ALLGEIER COMPUTER AG	DE0005086300	000508630
CCP instrument	JWP	JACK WHITE PRODUCT.AG	DE0005087506	000508750
CCP instrument	AVA	AVA INH.AKT.	DE0005088504	000508850
CCP instrument	ABE	AUGUSTA BETEILIG. -AG SVG	DE0005088603	000508860
CCP instrument	EIE3	UTD.INTERNET AG NA	DE0005089031	000508903
CCP instrument	PAQ	PARSYTEC AG	DE0005089908	000508990
CCP instrument	DVN	ADVANCED MEDIEN AG O.N.	DE0005093009	000509300
CCP instrument	ARX	ARXES INFORM.DESIGN AG	DE0005098008	000509800
CCP instrument	LOI	D. LOGISTICS AG O.N.	DE0005101505	000510150
CCP instrument	BSL	BASLER AG O.N.	DE0005102008	000510200
CCP instrument	ADV	ADVA AG OPT.NETW.O.N. SVG	DE0005103006	000510300
CCP instrument	AOF	ATOSS SOFTWARE AG	DE0005104400	000510440
CCP instrument	INW	INTRAWARE AG	DE0005104509	000510450
CCP instrument	SYZ	SYZYGY AG O.N.	DE0005104806	000510480
CCP instrument	ACV	AC-SERVICE AG NA O.N.	DE0005110001	000511000
CCP instrument	TGT	TELEGATE AG O.N.	DE0005118806	000511880
CCP instrument	AT9	ABIT AG O.N.	DE0005122501	000512250
CCP instrument	WLT	WAVELIGHT LASER AG O.N.	DE0005125603	000512560
CCP instrument	EPC	EPCOS AG NA O.N.	DE0005128003	000512800
CCP instrument	FJA	FJA AG O.N.	DE0005130108	000513010
CCP instrument	QSC	QSC AG	DE0005137004	000513700
CCP instrument	DA1	DIGITAL ADVERTISING O.N.	DE0005138200	000513820
CCP instrument	PAT	PGAM ADV.TECHN. AG O.N.	DE0005138408	000513840
CCP instrument	DBK	DEUTSCHE BANK AG NA	DE0005140008	000514000
CCP instrument	JOA	JOBPILOT AG O.N.	DE0005141709	000514170
CCP instrument	WDO	WEDECO AG O.N.	DE0005141808	000514180
CCP instrument	SZZ	SINNERSCHRADER O.N.	DE0005141907	000514190
CCP instrument	PXL	PIXELPARK AG O.N.	DE0005143507	000514350

CCP- and Non-CCP-Instruments available in the Simulation

CCP/Non CCP	ID	NAME	ISIN	WKN
CCP instrument	AY4	ADS SYSTEM AG O.N.	DE0005147805	000514780
CCP instrument	BAS	BASF AG DM 5	DE0005151005	000515100
CCP instrument	AAGN	ARTICON INTEGRALIS AG	DE0005155030	000515503
CCP instrument	HNL	DR. HOENLE AG O.N.	DE0005157101	000515710
CCP instrument	BC8	BECHTLE AG O.N.	DE0005158703	000515870
CCP instrument	BNT	BINTEC COMMUNIC.O.N. SVG	DE0005161004	000516100
CCP instrument	UUU	3U TELECOM AG	DE0005167902	000516790
CCP instrument	CNW	CO.DON AG O.N.	DE0005173603	000517360
CCP instrument	SYT	SOFTING AG O.N.	DE0005178008	000517800
CCP instrument	FAM	F.A.M.E. FILM+MUSIC ENT.	DE0005185102	000518510
CCP instrument	DAL3	DAHLBUSCH VERW.AG -VZ-	DE0005213037	000521303
CCP instrument	BFI	BERL.AG F.IND.BET.	DE0005213102	000521310
CCP instrument	BIB	BIOLITEC AG O.N.	DE0005213409	000521340
CCP instrument	AJA	ANALYTIK JENA AG O.N.	DE0005213508	000521350
CCP instrument	NXU	NEXUS AG O.N.	DE0005220909	000522090
CCP instrument	BKB	BERL.KINDL BRAUEREI	DE0005221006	000522100
CCP instrument	BSK	BHW HOLDING AG DM 5 IGL	DE0005223903	000522390
CCP instrument	BSS	BETA SYST.SOFTW.AG DM 5	DE0005224406	000522440
CCP instrument	OBS	ORBIS AG O.N.	DE0005228779	000522877
CCP instrument	BDT	BERTRANDT AG DM 5	DE0005232805	000523280
CCP instrument	BOS	HUGO BOSS STAMM AKT.	DE0005245500	000524550
CCP instrument	BOS3	HUGO BOSS VZOST	DE0005245534	000524553
CCP instrument	BMO	BRAUEREI MONINGER AG	DE0005247308	000524730
CCP instrument	NC5	NORCOM INF.TECHN. AG O.N.	DE0005250302	000525030
CCP instrument	BNI	BRAIN INTERNATIOALO.N.SVG	DE0005252506	000525250
CCP instrument	LIA	LINOS O.N.	DE0005256507	000525650
CCP instrument	GED	GEDYS INTERNET PROD.AG	DE0005273007	000527300
CCP instrument	BUD	BUDERUS	DE0005278006	000527800
CCP instrument	PXN	PIXELNET AG	DE0005279806	000527980
CCP instrument	BUS	B.U.S. BERZEL UM.ST.O.N.	DE0005285704	000528570
CCP instrument	BKQ	BKN INTERNATIONAL O.N.	DE0005290704	000529070
CCP instrument	ABB	ABB AG O.N.	DE0005291009	000529100
CCP instrument	RSB	ROESCH O.N.	DE0005291405	000529140
CCP instrument	DCI	DCI O.N.	DE0005295307	000529530
CCP instrument	WE2	WEB.DE AG	DE0005296503	000529650
CCP instrument	TLZ	TELESENSKSCL AG NA	DE0005299705	000529970
CCP instrument	IGP	INFOGENIE AG	DE0005309900	000530990
CCP instrument	CDT	CONDAT AG O.N.	DE0005310908	000531090
CCP instrument	EKT	ENERGIEKONTOR O.N.	DE0005313506	000531350
CCP instrument	AFX	ASCLEPION-MEDITEC O.N.	DE0005313704	000531370
CCP instrument	DSJ	D + S ONLINE O.N.	DE0005336804	000533680
CCP instrument	NF7	NEUE SENTIM.FILM O.N.	DE0005341408	000534140
CCP instrument	TVO	TV-LOONLAND O.N.	DE0005348403	000534840
CCP instrument	CLA	CARGOLIFTER AG NA O.N.	DE0005402614	000540261
CCP instrument	CSH	CENIT AG SYSTEMHAUS SVG	DE0005407100	000540710
CCP instrument	CEK	CEOTRONICS AG O.N.	DE0005407407	000540740
CCP instrument	CEV	CENTROTEC HOCHL.KUNS.O.N.	DE0005407506	000540750
CCP instrument	DWE	DAS WERK AG O.N.	DE0005412001	000541200
CCP instrument	CQJ	CYBIO AG	DE0005412308	000541230
CCP instrument	PNM	PHENOMEDIA AG	DE0005414908	000541490
CCP instrument	COK	CANCOM IT SYSTEME AG	DE0005419105	000541910
CCP instrument	CEE	CE COMPUTER EQUIPMENT SVG	DE0005420004	000542000
CCP instrument	DGX	DEGUSSA AG O.N.	DE0005421903	000542190
CCP instrument	BIT	BIODATA INFOR.TECHN.AG	DE0005422703	000542270
CCP instrument	MNP	MEDIA NETCOM AG O.N.	DE0005423800	000542380
CCP instrument	CSO	CONSORS DISC.-BROKER	DE0005427009	000542700
CCP instrument	COM	COMDIRECT BANK AG	DE0005428007	000542800

CCP- and Non-CCP-Instruments available in the Simulation

CCP/Non CCP	ID	NAME	ISIN	WKN
CCP instrument	HLR	HEILER SOFTWARE O.N.	DE0005429906	000542990
CCP instrument	CON	CONTINENTAL AG DM 5	DE0005439004	000543900
CCP instrument	CMD	COMPUTEC MEDIA O.N.	DE0005441000	000544100
CCP instrument	CPX	COMPUTERLINKS AG	DE0005448807	000544880
CCP instrument	CPU	CPU SOFTWAREHOUSE AG	DE0005454300	000545430
CCP instrument	ONV	ONVISTA O.N.	DE0005461602	000546160
CCP instrument	EVD	CTS EVENTIM AG	DE0005470306	000547030
CCP instrument	AJ9	ANTWERPES AG	DE0005471007	000547100
CCP instrument	TNH	TECHEM O.N.	DE0005471601	000547160
CCP instrument	SGV	SWING ENTERT.MEDIA AG	DE0005474407	000547440
CCP instrument	MB4	4MBO O.N.	DE0005487805	000548780
CCP instrument	PUS	PULSION ST O.N.	DE0005487904	000548790
CCP instrument	ATF	ALPHAFORM O.N.	DE0005487953	000548795
CCP instrument	ISR	ISRA VISION O.N.	DE0005488100	000548810
CCP instrument	EMH	E.MULTI O.N.	DE0005488514	000548851
CCP instrument	IEM	IM INTERNATIONALMED. O.N	DE0005488803	000548880
CCP instrument	RBX	ARBOMEDIA AG O.N.	DE0005489306	000548930
CCP instrument	ULC	UNITED LABELS O.N.	DE0005489561	000548956
CCP instrument	LKI	ADLINK INTERNET NA O.N.	DE0005490155	000549015
CCP instrument	MSC	MEDIASCAPE O.N.	DE0005490866	000549086
CCP instrument	UMS	UMS O.N.	DE0005493654	000549365
CCP instrument	BV9	BOV O.N.	DE0005493704	000549370
CCP instrument	LPX	LAMBDA PHYSIK O.N.	DE0005494272	000549427
CCP instrument	MK4	MICROLOG LOGISTICS AG	DE0005494314	000549431
CCP instrument	CUR	CURASAN AG	DE0005494538	000549453
CCP instrument	TFA	FOCUS DIGITAL O.N.	DE0005495329	000549532
CCP instrument	WPM	WAPME SYSTEMS O.N.	DE0005495501	000549550
CCP instrument	SYS	SYSKOPLAN AG	DE0005501456	000550145
CCP instrument	CTB	COMTRADE AG	DE0005502538	000550253
CCP instrument	ERM	DEAG DT. ENTERTAINM. O.N.	DE0005513907	000551390
CCP instrument	DSV	DATASAVE AG INFO.SYSTEME	DE0005519508	000551950
CCP instrument	DTD	DATADESIGN AG O.N.	DE0005527105	000552710
CCP instrument	BEU	BAEURER AG	DE0005530703	000553070
CCP instrument	DRI	DRILLISCH AG SVG	DE0005545503	000554550
CCP instrument	DRW3	DRAEGERWERK VORZ.A.O.N.	DE0005550636	000555063
CCP instrument	DPW	DEUTSCHE POST AG	DE0005552004	000555200
CCP instrument	HBD	H5B5 MEDIA AG O.N.	DE0005555403	000555540
CCP instrument	WI7	WINTER AG	DE0005555601	000555560
CCP instrument	GRP	GROUP TECHNOLOGIES O.N.	DE0005556112	000555611
CCP instrument	DTE	DT. TELEKOM AG NA	DE0005557508	000555750
CCP instrument	TOI	T-ONLINE INTERN. NA O.N.	DE0005557706	000555770
CCP instrument	PGN	PARAGON AG	DE0005558696	000555869
CCP instrument	DUE	DUERR AG	DE0005565204	000556520
CCP instrument	DYK	DYCKERHOFF -ST-	DE0005591002	000559100
CCP instrument	DYK3	DYCKERHOFF -VZ-	DE0005591036	000559103
CCP instrument	ESY	EASY SOFTWARE AG	DE0005634000	000563400
CCP instrument	EIF	EIFELHOEHEN-KLINIK AG	DE0005653604	000565360
CCP instrument	EUZ	ECKERT+ZIEGLER AG O.N.	DE0005659700	000565970
CCP instrument	EUC	EUROMICRON AG SVG	DE0005660005	000566000
CCP instrument	EVT	EVOTEC OAI AG O.N.	DE0005664809	000566480
CCP instrument	ELG	ELMOS SEMICONDUCTOR AG	DE0005677108	000567710
CCP instrument	ETV	EM.TV+MERCHANDI.AG DM5IGL	DE0005684807	000568480
CCP instrument	ESC	ESCADA AG	DE0005692107	000569210
CCP instrument	ESC3	ESCADA AG VZ O.ST.	DE0005692131	000569213
CCP instrument	EUD	EUROMED AG	DE0005706808	000570680
CCP instrument	ERI	EMPRISE MANAG.CON.AG O.N.	DE0005710503	000571050
CCP instrument	ROL	MAN ROLAND DRUCKMASCH. AG	DE0005751002	000575100

CCP- and Non-CCP-Instruments available in the Simulation

CCP/Non CCP	ID	NAME	ISIN	WKN
CCP instrument	BAY	BAYER AG O.N.	DE0005752000	000575200
CCP instrument	CZZ	CELANESE AG O.N.	DE0005753008	000575300
CCP instrument	FEW	FUNKWERK O.N.	DE0005753149	000575314
CCP instrument	LSX	LS TELCOM AG	DE0005754402	000575440
CCP instrument	MME	MME O.N.	DE0005761159	000576115
CCP instrument	FXX	FLUXX.COM AG	DE0005763502	000576350
CCP instrument	FIE	FIELMANN AG O.N.	DE0005772206	000577220
CCP instrument	FRA	FRAPORT AG FFM.AIRPORT	DE0005773303	000577330
CCP instrument	FRS	FORIS AG	DE0005775803	000577580
CCP instrument	FRE	FRESENIUS AG ST DM 5	DE0005785604	000578560
CCP instrument	FRE3	FRESENIUS AG VZ O.ST DM 5	DE0005785638	000578563
CCP instrument	FME	FRESEN.MED.CARE AG IGL	DE0005785802	000578580
CCP instrument	FME3	FRESEN.MED.CARE AG VZ IGL	DE0005785836	000578583
CCP instrument	FRN	FREENET.DE O.N.	DE0005792006	000579200
CCP instrument	GFT	GFT TECHNOLOGIES AG	DE0005800601	000580060
CCP instrument	CFA	CONSTANTIN FILM AG O.N.	DE0005800809	000580080
CCP instrument	GSM	GAP AG O.N.	DE0005801500	000580150
CCP instrument	GPC	GPC BIOTECH AG	DE0005851505	000585150
CCP instrument	GEH	GEHE AG	DE0005858005	000585800
CCP instrument	GEP	GENESCAN EUROPE AG O.N.	DE0005861504	000586150
CCP instrument	GLJ	GRENKELEASING AG O.N.	DE0005865901	000586590
CCP instrument	NDX	NORDEX O.N.	DE0005873574	000587357
CCP instrument	GFK	GFK AG O.N.	DE0005875306	000587530
CCP instrument	GIL	GILDEMEISTER AG O.N.	DE0005878003	000587800
CCP instrument	GIR	GIRINDUS O.N.	DE0005880405	000588040
CCP instrument	GBF	BILFINGER + BERGER BAU AG	DE0005909006	000590900
CCP instrument	OHB	OHB TELEDATA O.N.	DE0005936124	000593612
CCP instrument	MAN	MAN AG ST.AKT	DE0005937007	000593700
CCP instrument	MAN3	MAN AG VZ.AKT.	DE0005937031	000593703
CCP instrument	HAI	HAITEC AG O.N.	DE0006005200	000600520
CCP instrument	HWS	HOEFT+WESSEL AG O.N. SVG	DE0006011000	000601100
CCP instrument	PHO	PHOENIX AG	DE0006031008	000603100
CCP instrument	HEI	HEIDELB.ZEMENT AG	DE0006047004	000604700
CCP instrument	HEN	HENKEL KGAA ST.	DE0006048408	000604840
CCP instrument	HEN3	HENKEL KGAA VZO	DE0006048432	000604843
CCP instrument	FBE	FARMATIC BIOTECH O.N.	DE0006051923	000605192
CCP instrument	KBC	KONTRON AG O.N	DE0006053952	000605395
CCP instrument	HOT	HOCHTIEF AG	DE0006070006	000607000
CCP instrument	HE5	HELKON MEDIA AG O.N.	DE0006080500	000608050
CCP instrument	HUZ	HUNZINGER INFORMAT.AG SVG	DE0006097108	000609710
CCP instrument	DOU	DOUGLAS HOLDING	DE0006099005	000609900
CCP instrument	VVM	VIVA MEDIA NA O.N.	DE0006171069	000617106
CCP instrument	CA2	CAA O.N.	DE0006176001	000617600
CCP instrument	BTS	BIOTISSUE TECHNOLO.	DE0006180615	000618061
CCP instrument	INH	INDUS HOLDING AG	DE0006200108	000620010
CCP instrument	SZG	SALZGITTER AG O.N.	DE0006202005	000620200
CCP instrument	IWK	IWKA AG	DE0006204407	000620440
CCP instrument	IVG	IVG HOLDING AG	DE0006205701	000620570
CCP instrument	TES	TECIS HOLDING AG O.N.	DE0006211600	000621160
CCP instrument	MLL	MUELLER-DIE LILA LOGISTIK	DE0006214687	000621468
CCP instrument	JUN3	JUNGHEINRICH AG VZO	DE0006219934	000621993
CCP instrument	ITN	INTERTAINMENT O.N.	DE0006223605	000622360
CCP instrument	IXU	IN-MOTION AG	DE0006223803	000622380
CCP instrument	FAO2	I:FAO AG NA O.N.	DE0006224520	000622452
CCP instrument	IFR	INFOR BUSINESS SOL.AG	DE0006225402	000622540
CCP instrument	ISH	INTERSHOP COMM.O.N	DE0006227002	000622700
CCP instrument	ITX	INTERNOLIX AG	DE0006227309	000622730

CCP- and Non-CCP-Instruments available in the Simulation

CCP/Non CCP	ID	NAME	ISIN	WKN
CCP instrument	IBB	IBS AG	DE0006228406	000622840
CCP instrument	IDL	I-D MEDIA AG O.N.	DE0006228604	000622860
CCP instrument	JEN	JENOPTIK AG	DE0006229107	000622910
CCP instrument	IFX	INFINEON TECH.AG NA O.N.	DE0006231004	000623100
CCP instrument	IDS	IDS SCHEER AG O.N.	DE0006257009	000625700
CCP instrument	PRC	PRIMACOM AG	DE0006259104	000625910
CCP instrument	JTT	JETTER AG O.N.	DE0006264005	000626400
CCP instrument	KAR	KARSTADT QUELLE AG	DE0006275001	000627500
CCP instrument	KAM	KAMPS AG IGL	DE0006280605	000628060
CCP instrument	KLD	KLEIND.DATENTECHNIK O.N.	DE0006290208	000629020
CCP instrument	KRN	KRONES AG ST O.N.	DE0006335003	000633500
CCP instrument	KRN3	KRONES AG -VZ.-	DE0006335037	000633503
CCP instrument	LPK	LPKF LASER+ELECTRON.	DE0006450000	000645000
CCP instrument	NEM	NEMETSCHEK AG O.N.	DE0006452907	000645290
CCP instrument	LIN	LINDE AG	DE0006483001	000648300
CCP instrument	LIC	LINTEC COMPUTER AG SVG	DE0006486004	000648600
CCP instrument	LOE	LOEWE AG O.N.	DE0006494107	000649410
CCP instrument	MLP	MARSCHOLLEK,LAUT.U.PARTN.	DE0006569908	000656990
CCP instrument	MUM	MENSCH UND MASCHINE AGSVG	DE0006580806	000658080
CCP instrument	MXA	MAXDATA AG	DE0006581309	000658130
CCP instrument	MRK	MERCK KGAA	DE0006599905	000659990
CCP instrument	MGT	MG TECHNOLOGIES AG	DE0006602006	000660200
CCP instrument	MDN	MEDION AG O.N.	DE0006605009	000660500
CCP instrument	MIX	MIS AG O.N.	DE0006612401	000661240
CCP instrument	MNI	MANIA TECHNOLOGIE AG O.N.	DE0006620701	000662070
CCP instrument	MOB	MOBILCOM AG	DE0006622400	000662240
CCP instrument	MUB	MUEHLBAUER HOLD.O.N. SVG	DE0006627201	000662720
CCP instrument	MPS	MUEHL PROD. + SERV.	DE0006628100	000662810
CCP instrument	MOR	MORPHOSYS AG O.N. SVG	DE0006632003	000663200
CCP instrument	MJA	MEDIA AG INNOV.MED.	DE0006633308	000663330
CCP instrument	WOM	W.O.M. O.N.	DE0006637390	000663739
CCP instrument	BBX	BABCOCK BORSIG AG O.N.	DE0006638349	000663834
CCP instrument	ADJ	ADORI AG	DE0006655103	000665510
CCP instrument	NBX	NOV.AG GES.MOLEKULARE	DE0006762909	000676290
CCP instrument	NTF	NETLIFE AG	DE0006763907	000676390
CCP instrument	NDA	NORDDT. AFFINERIE O.N. SVG	DE0006766504	000676650
CCP instrument	NS8	NOVASOFT AG O.N.	DE0006778905	000677890
CCP instrument	NSW	NSE SOFTWARE AG O.N.	DE0006790009	000679000
CCP instrument	PTA	P+T TECHNOLOGY AG	DE0006852809	000685280
CCP instrument	ODE	ODEON FILM AG O.N. SVG	DE0006853005	000685300
CCP instrument	PCS	PC-SPEZIALIST FRAN.AG	DE0006873805	000687380
CCP instrument	PLE	PLENUM AG O.N. SVG	DE0006901002	000690100
CCP instrument	PKB	PARKBR.PIRMASENS	DE0006902000	000690200
CCP instrument	AYD	ARTNET.COM AG O.N.	DE0006909500	000690950
CCP instrument	PNE2	PLAMBECK N.ENERG.AG NA	DE0006910326	000691032
CCP instrument	PCW	PC-WARE INFOR.TECHNOLO.AG	DE0006910904	000691090
CCP instrument	AFI	AGIV REAL ESTATE AG	DE0006911324	000691132
CCP instrument	VRI	VARETIS AG	DE0006911902	000691190
CCP instrument	PUI	P U.I PER.U.INFO.AG O.N.	DE0006913403	000691340
CCP instrument	PDE	PANDATEL AG O.N.	DE0006916307	000691630
CCP instrument	PNG	PIRONET NDH AG O.N.	DE0006916406	000691640
CCP instrument	PFV	PFEIFFER VACUUM TECHN.IGL	DE0006916604	000691660
CCP instrument	POU	PROUT AG O.N.	DE0006943608	000694360
CCP instrument	TUI	PREUSSAG AG	DE0006952005	000695200
CCP instrument	PSB	PSB AG O.N.	DE0006967607	000696760
CCP instrument	PDA	PRO DV SOFTWARE AG O.N.	DE0006967805	000696780
CCP instrument	PUM	PUMA AG	DE0006969603	000696960

CCP- and Non-CCP-Instruments available in the Simulation

CCP/Non CCP	ID	NAME	ISIN	WKN
CCP instrument	RTC	REALTECH AG O.N.	DE0007008906	000700890
CCP instrument	RHM	RHEINMETALL BERLIN AG	DE0007030009	000703000
CCP instrument	RHM3	RHEINMETALL BLN.VZ.	DE0007030033	000703003
CCP instrument	RWE	RWE AG ST A O.N.	DE0007037129	000703712
CCP instrument	RWE3	RWE AG VZO O.N.	DE0007037145	000703714
CCP instrument	KPG	KOLBENSCHMIDT PIERBURG	DE0007037905	000703790
CCP instrument	RUK	RUECKER AG O.N.	DE0007041105	000704110
CCP instrument	RHK	RHOEN-KLINIKUM	DE0007042301	000704230
CCP instrument	RHK3	RHOEN-KLINIKUM VZO	DE0007042335	000704233
CCP instrument	DCX	DAIMLERCHRYSLER AG	DE0007100000	000710000
CCP instrument	MSW	MOSAIC SOFTWARE AG O.N.	DE0007100208	000710020
CCP instrument	SDF	K + S AG	DE0007162000	000716200
CCP instrument	SAP	SAP AG DM 5	DE0007164600	000716460
CCP instrument	SCH	SCHERING AG	DE0007172009	000717200
CCP instrument	SKB	KOENIG + BAUER AG ST O.N.	DE0007193500	000719350
CCP instrument	SRZ	SCHWARZ PHARMA AG	DE0007221905	000722190
CCP instrument	SIX2	SIXT AG ST.	DE0007231326	000723132
CCP instrument	SIX3	SIXT AG VZ.O.ST.DM 5	DE0007231334	000723133
CCP instrument	SGL	SGL CARBON AG	DE0007235301	000723530
CCP instrument	SIE	SIEMENS AG	DE0007236101	000723610
CCP instrument	SOW4	SOFTWARE AG NA O.N.	DE0007242646	000724264
CCP instrument	FTM	SOFTM SOFTW.U.BER.O.N. SVG	DE0007249104	000724910
CCP instrument	MEO	METRO AG	DE0007257503	000725750
CCP instrument	MEO2	METRO AG ST O.N.ANFECHT.	DE0007257529	000725752
CCP instrument	MEO3	METRO AG VZO	DE0007257537	000725753
CCP instrument	SNS	STINNES AG	DE0007264301	000726430
CCP instrument	STL	STOLLWERCK AG	DE0007280000	000728000
CCP instrument	STU4	STUMPF,OTTO VZ.AKT.	DE0007282048	000728204
CCP instrument	SZU	SUEDZUCKER MANNH./OCHSENF	DE0007297004	000729700
CCP instrument	ILH	ITELLIGENCE AG O.N.	DE0007300402	000730040
CCP instrument	HDD	HEIDELBERG.DRUCKMA.DM5	DE0007314007	000731400
CCP instrument	IVU	IVU TRAFFIC TECHN.AG O.N.	DE0007448508	000744850
CCP instrument	WTB3	WALTER BAU-AG -VZ-	DE0007477531	000747753
CCP instrument	TKA	THYSSEN KRUPP AG	DE0007500001	000750000
CCP instrument	USE	BEATE UHSE AG	DE0007551400	000755140
CCP instrument	USA	UTIMACO SAFEW.AG O.N.SVG	DE0007572406	000757240
CCP instrument	ALT	ALTANA AG DM 5	DE0007600801	000760080
CCP instrument	URE	UMWELTKONT.RENEW.ENERGY	DE0007608101	000760810
CCP instrument	VEC	VECTRON SYSTEMS AG	DE0007608606	000760860
CCP instrument	EOA	E.ON AG O.N.	DE0007614406	000761440
CCP instrument	VOW	VOLKSWAGEN AG -ST-	DE0007664005	000766400
CCP instrument	VOW3	VOLKSWAGEN AG -VZG-	DE0007664039	000766403
CCP instrument	VOS	VOSSLOH AG	DE0007667107	000766710
CCP instrument	GOZ2	GOLD-ZACK AKTIEN NA O.N.	DE0007686826	000768682
CCP instrument	YOS	CYCOS AG O.N.	DE0007700205	000770020
CCP instrument	WWG	GELSENWASSER	DE0007760001	000776000
CCP instrument	GWI	GERRY WEBER INTERNAT.O.N.	DE0007761504	000776150
CCP instrument	WAD	WELLA AG ST	DE0007765604	000776560
CCP instrument	WAD3	WELLA AG VORZ.	DE0007765638	000776563
CCP instrument	PSM	PROSIEBENSAT.1 O.N.VZO	DE0007771172	000777117
CCP instrument	WUG	WESTAG + GETALIT	DE0007775207	000777520
CCP instrument	WCM	WCM BET.-U.G. O.N.	DE0007801003	000780100
CCP instrument	OSP	OPENSHOP HOLDING O.N.	DE0007804700	000780470
CCP instrument	ZPF	ZAPF CREATION AG O.N.	DE0007806002	000780600
CCP instrument	WWI	WWL INTERNET AG O.N.	DE0007830101	000783010
CCP instrument	NET	NET AG	DE0007867400	000786740
CCP instrument	BRK	FRANKF.BANKGES.GEGR.1899	DE0008009002	000800900

CCP- and Non-CCP-Instruments available in the Simulation

CCP/Non CCP	ID	NAME	ISIN	WKN
CCP instrument	HVM	BAY.HYPOTH.-U. VEREINSBK AG	DE0008022005	000802200
CCP instrument	CBK	COMMERZBANK AG	DE0008032004	000803200
CCP instrument	IKB	IKB DT.INDUSTRIEBANK	DE0008063306	000806330
CCP instrument	LHA	LUFTHANSA AG VNA	DE0008232125	000823212
CCP instrument	AP8	ADVANCED PHOTONICS O.N.	DE0008288200	000828820
CCP instrument	AMB2	AMB AACH.U.MUENCH.BET.INH	DE0008400029	000840002
CCP instrument	HNR1	HANN.RUECKVER.AG NA O.N.	DE0008402215	000840221
CCP instrument	ALV	ALLIANZ AG DM 5	DE0008404005	000840400
CCP instrument	MUV2	MUENCH.RUECKVERS.VNA50E.	DE0008430026	000843002
Non-CCP instrument	KTA	KRETZTECHNIK AG	AT0000714902	000925955
Non-CCP instrument	GRO	GERICOM AG	AT0000729108	000565773
Non-CCP instrument	UP2	UPDATE.COM SOFTWARE	AT0000747555	000934523
Non-CCP instrument	SAC	SANOCHEM. PHARMAZEUT.	AT0000776307	000919963
Non-CCP instrument	FAA	FABASOFT AG	AT0000785407	000922985
Non-CCP instrument	TLT	ADCON TELEMETRY	AT0000793658	000922220
Non-CCP instrument	BFC	BRAIN FORCE SOFTWARE AG	AT0000820659	000919331
Non-CCP instrument	BEO	BEKO HLDG AG	AT0000908603	000920503
Non-CCP instrument	PUT	PLAUT AG	AT0000954359	000918703
Non-CCP instrument	AUS	AT+S AUSTR.T.+SYSTEMT.	AT0000969985	000922230
Non-CCP instrument	FO4	FORTIS	BE0003801181	000982570
Non-CCP instrument	MTH	BB MEDTECH SF 10	CH0000428661	000898194
Non-CCP instrument	BBZ	BB BIOTECH SF 1	CH0001441580	000888509
Non-CCP instrument	FAN	FANTASTIC CORP.	CH0008310515	000924382
Non-CCP instrument	NOT	NOVARTIS NAM.	CH0012005267	000904278
Non-CCP instrument	UBR	UBS NAM. SF 2,80	CH0012032030	000914830
Non-CCP instrument	RHO5	ROCHE HLDG AG GEN.	CH0012032048	000855167
Non-CCP instrument	RHO	ROCHE HLDG AG SF 1	CH0012032113	000851311
Non-CCP instrument	NESN	NESTLE NAM. SF 1	CH0012056047	000887208
Non-CCP instrument	CSX	CRED.SUISSE GRP NA SF 3	CH0012138530	000876800
Non-CCP instrument	SCR	SCHWEIZ.RUECKV.N.SF 0,10	CH0012332372	000852246
Non-CCP instrument	MNSN	MICRONAS SEM.HLDG NA SF 1	CH0012337421	000910354
Non-CCP instrument	GE9D	GENMAB AS DZ	DE0005651327	000565132
Non-CCP instrument	MONT	MOUNT10 HLDG 1/10 DZ	DE0006572217	000657221
Non-CCP instrument	ERC	ERICSSON NAM.B DZ SVG	DE0008600313	000860031
Non-CCP instrument	BSD	BCO SANTANDER PS115DZ SVG	DE0008662107	000866210
Non-CCP instrument	TNE	TELEFONICA PS500 SVG	DE0008699612	000869961
Non-CCP instrument	BBVD	BCO BIL. VIZ.PS 260DZ SVG	DE0008757741	000875774
Non-CCP instrument	HLGD	HIGHLIGHT CMNCTS DZ 1/10	DE0009203059	000920305
Non-CCP instrument	DCMD	DICOM GRP PLC DZ LS-,10	DE0009314864	000931486
Non-CCP instrument	VODD	VODAFONE GROUP PLC	DE0009327098	000932709
Non-CCP instrument	NOA3	Nokia Corp. A FM 2,50	FI0009000681	000870737
Non-CCP instrument	ESF	EUROFINS SCIENTIF. EO 0,1	FR0000038259	000910251
Non-CCP instrument	AIR	AIR LIQUIDE FF 70	FR0000120073	000850133
Non-CCP instrument	CAR	CARREFOUR FF 100	FR0000120172	000852362
Non-CCP instrument	TOTB	TOTAL SA B FF 50	FR0000120271	000850727
Non-CCP instrument	LOR	Oreal (L') FF 10	FR0000120321	000853888
Non-CCP instrument	LYO	SUEZ LYONN. DES EAUX	FR0000120529	000852491
Non-CCP instrument	CIL	LAFARGE FF 25	FR0000120537	000850646
Non-CCP instrument	SNW	SANOFI-SYTHELABO	FR0000120578	000920657
Non-CCP instrument	AXA	AXA-UAP S.A. FF 60	FR0000120628	000855705
Non-CCP instrument	BSN	GROUPE DANONE FF 10	FR0000120644	000851194
Non-CCP instrument	MOH	LVMH FF 10	FR0000121014	000853292
Non-CCP instrument	PPX	PINAULT-PRINT.-RED. FF20	FR0000121485	000851223
Non-CCP instrument	GOB	ST GOBAIN EO 16	FR0000125007	000872087
Non-CCP instrument	CGE	ALCATEL S.A. FF 40	FR0000130007	000873102
Non-CCP instrument	AVE	AVENTIS S.A.	FR0000130460	000925700
Non-CCP instrument	SGE	STE GENERALE FF 30	FR0000130809	000873403

CCP- and Non-CCP-Instruments available in the Simulation

CCP/Non CCP	ID	NAME	ISIN	WKN
Non-CCP instrument	BNP	BNP FF 25	FR0000131104	000887771
Non-CCP instrument	FTE	FRANCE TELECOM FF 25	FR0000133308	000906849
Non-CCP instrument	DLG	DIALOG SEMICOND. LS-,10	GB0059822006	000927200
Non-CCP instrument	EIC	ELECTRONICS LINE E.L. IS1	IL0003570129	000936734
Non-CCP instrument	OT5	OTI ON TRACK INN. IS-,01	IL0010834682	000924895
Non-CCP instrument	VSJ	ADVANCED VISION T. IS 1	IL0010837248	000931340
Non-CCP instrument	VSX	VISIONIX LTD IS-,01	IL0010837735	000931517
Non-CCP instrument	OHT	ORAD HI-TEC SYS IS-,01	IL0010838071	000928634
Non-CCP instrument	VIZ	VI(Z)RT LTD. IS-,01	IL0010838154	000926501
Non-CCP instrument	VCR	VALOR COMPUT.SYS IS-,10	IL0010845324	000928731
Non-CCP instrument	ASG	Generali LI 2000	IT0000062072	000850312
Non-CCP instrument	CRI	CRED. IT. LI 500	IT0000064854	000850832
Non-CCP instrument	TIM	TELECOM ITALIA MOB. LI 50	IT0001052049	000896356
Non-CCP instrument	SET	TELECOM ITALIA LI 1000	IT0001127429	000852568
Non-CCP instrument	PAO	SANPAOLO IMI EO 2,80	IT0001269361	000916898
Non-CCP instrument	BIP	BIPOP-CARIRE EO 0,26	IT0001464921	000880064
Non-CCP instrument	ENL	ENEL S.P.A. EO 1	IT0003128367	000928624
Non-CCP instrument	ENI	ENI S.P.A. EO 1	IT0003132476	000897791
Non-CCP instrument	TGH	THIEL LOGISTIK AG	LU0106198319	000931705
Non-CCP instrument	KPN	KON. KPN NV EO-24	NL0000009082	000890963
Non-CCP instrument	UNI	UNILEVER CVA	NL0000009348	000860028
Non-CCP instrument	GPH	GRAPHISOFT NV FL-,05	NL0000200525	000913585
Non-CCP instrument	TPL	TELEPLAN INT. NV EO-25	NL0000229458	000916980
Non-CCP instrument	RBO	RHEIN BIOTECH NV EO-,48	NL0000230324	000919544
Non-CCP instrument	LCY	LYCOS EUROPE NV B EO-,01	NL0000233195	000932728
Non-CCP instrument	TA6	TELE ATLAS N.V. EO-,10	NL0000233948	000927101
Non-CCP instrument	LBC	LETSBUYIT.COM N.V. EO-,01	NL0000233989	000938006
Non-CCP instrument	APM	AD PEPPER MEDIA EO 0,10	NL0000238145	000940883
Non-CCP instrument	BPW	BRAINPOWER N.V. EO-,10	NL0000238228	000553169
Non-CCP instrument	QIA	QIAGEN NV FL-,03	NL0000240000	000901626
Non-CCP instrument	AAR	ABN AMRO HLDG NV FL1,25	NL0000301109	000880026
Non-CCP instrument	BDN	BROADVISION INC. DL-,0001	US1114126071	000661762
Non-CCP instrument	CYN	CYBERNET INTERN. SVCS	US2325031027	000906623
Non-CCP instrument	FCT	FORTUNECITY.COM 144A	US34969P1021	000919383
Non-CCP instrument	POXA	POET HLDGS INC. A DL-,01	US7304471094	000928040
Non-CCP instrument	RSI	ROFIN SINAR TECHS DL-,01	US7750431022	000902757
Non-CCP instrument	SMY	SCM MICROSYSTEMS DL-,001	US7840181033	000909247
Non-CCP instrument	TTP	TRINTECH ADR 2/DL-,0027	US8966822004	000622796