X-pand into the Future

e u r e x *circular 160/05*

Date: Frankfurt, September 1, 2005
Recipients: All Eurex members and vendors
Authorized by: Jürg Spillmann

⚠ **High Priority**

Eurex Release 8.0 - Essential Simulation Information

Related Eurex Circulars: 122/05, 132/05, 134/05, 138/05
Contact: Customer Support, tel. +49-69-211-1 17 00

Content may be most important for:	**Attachments:**
➲ All departments	1. Fax Reply - Simulation Status 2. XML Schemas (only on Eurex website)

Summary:

Simulation for Eurex Release 8.0 is scheduled to take place from **September 5, 2005** to **October 28, 2005**.

With this circular, Eurex provides essential information prior to the upcoming simulation start on the following subjects:

- **Availability of updated XML Schemas**
- **Introduction of new Functionality/Products**
- **Focus Days/High Volume Test**
- **Production-like week for testing of Eurex Trading Hours Extension**
- **Fax Reply - Simulation Status**

For any query you might have, please feel free to contact the Customer Support Team at telephone +49-69-211-1 17 00 or fax +49-69-211-1 17 01.

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Customer Support
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Management Board:
Rudolf Ferscha (CEO), Jürg Spillmann,
Daniel Gisler, Thomas Lenz,
Peter Reitz

Eurex Release 8.0 - Essential Simulation Information

1. Availability of updated XML Schemas

An updated file containing XML schemas will be available on the Eurex website with immediate effect. These schemas will support Eurex members and vendors in their implementation of XML report facilities. For your personal download copy, please visit:

www.eurexchange.com > Member Section > Software Releases Eurex > Eurex 8.0

2. Introduction of new Features/Products

Starting September 5, 2005, Eurex will make available Release 8.0 functionality step by step.
The following features marking the centerpiece of Eurex Release 8.0 simulation will come into effect between September 9 and September 14, 2005:

- Price Steps for Futures (testable for FGBX / FSMI) — September 9, 2005
- Flexible Options ("Flex Options") — September 12, 2005
- Exchange for Physicals Index Futures (EFPI) — September 12, 2005
- Availability of Market Maker Protection/Heartbeat — September 14, 2005

Testing of Implied In & Out (Synthetic Matching) will be available for all products from September 12 and September 14, 2005, respectively:

Date	Product Group	Products					
As of September 12, 2005	FBND OINX OSTK	CONF ODAX ABBN CSGN	FGBL OESB ALV DBK	FGBM OESI AVE ERCB	OESX BAY EXS1	BMW HOLN	CIS NOA3
As of September 14, 2005	FBND OINX OSTK	FGBS OFOX NOVN TQI5	FGBX OGTI PHI1 TUI	FGCL OSMI RWE UBSN	FGCS OSTX SAPB UNI	FGTM SET VOW	SIE

For further information, please refer to the Member Simulation Guide Eurex Release 8.0 which can be downloaded under:

www.eurexchange.com > Member Section > Software Releases Eurex > Eurex 8.0.

3. Focus Days for EFPI OTC und Flex Options GU/TU; High Volume Test

Eurex will offer a focus day for EFPI OTC und Flex Options GU/TU on **October 5, 2005** to support members and vendors. Between 14:00 and 16:00 CET, Eurex Market Supervision will act as counterparty (Member-ID -> ABCFR) for the approval of all OTC orders. Please note that all required Resource Access Level (RAL) need to be assigned to the respective user IDs beforehand.

In addition, on **September 23, 2005** between 18:30 and 20:00 CET, Eurex will perform a High Volume Test for the products BUND Future (FGBL), Dow Jones EURO STOXX® (FESX), Implied In/Out Options (OESX and OGBL) and Deutsche Börse Option DB1 in order to test hard- and software performance.

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4. Production-like week for testing Eurex Trading Hours Extension

As of November 21, 2005, Eurex plans to extend trading hours until 22:00 CET (see Eurex circular 116/05). In calendar week 42 (October 17 to October 20, 2005) a production-like week is scheduled for Eurex market participants to test necessary adjustments in simulation. A circular outlining all technical and functional details will be provided shortly.

5. Fax Reply - Simulation Status

In order to let us know about your simulation status, please return the attached fax reply by **October 14, 2005** to Customer Support, fax +49-69-211-1 17 01

Frankfurt, September 1, 2005

X-pand into the **Future**

F a x - R e p l y - Simulation Status

Eurex Release 8.0 Simulation – September 05, 2005 – October 28, 2005

We kindly ask you to return this fax until October 14, 2005 on the following dates:

To: Eurex Customer Support **Fax: +49-69-211 11701**

Member–ID _____ Name _____

Company _____ Phone _____

Email _____

Front Office	
a) Implied In & Out (Synthetic Matching) for OINX / OSTK	❍
b) Exchange for Physicals – Index Futures (EFPI) OTC Functionality	❍
c) OTC Flexible Options	❍
Generally: Successfully traded with Eurex Trading GUI @X-ceed?	❍
Generally: Successfully traded with Third Party application?	❍
Name of the application:_____	
Back Office	
a) Successfully used the Eurex Clearing GUI @X-tract?	❍
b) Successfully used a back office Third Party application?	❍
Name of the application:_____	
d) Successfully received all reports?	❍
Processing of: XML Reports ❐ New Generic Text Reports ❐ RAW Reports ❐	
End of Day processing performed correctly?	❍
All Front Office Applications are ready for production	❍
All Back Office Applications are ready for production	❍
Issues / comments:	

Technical Infrastructure		
Successfully installed and tested		
Platform	**MISS**	**Workstations**
Sun Solaris 8 / Sun Solaris 10	❍	❍
Windows 2000 SP4	❍	❍
Windows XP SP1 (a) / SP2		❍

Date: Signature: