X-pand into the Future

e u r e x *circular 111/03*

Date: Frankfurt, October 22, 2003
Recipients: Eurex members, CCP members and vendors
Authorized by: Daniel Gisler

⚠ **High Priority**

Upcoming Adjustments to the CCP 1.0 Production Software

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Content may be most important for:	**Attachments:**
➲ Front Office / Trading ➲ Middle + Back Office ➲ IT / System Administration ➲ Auditing / Security Coordination	none

Summary:

This Circular is to inform you about the following subjects:

1. Operating system service pack upgrade as of October 27, 2003.
2. Adjustments to the reports RPT/RAW CE260, RPT/RAW CE270 and RPT/RAW CA160, effective as of Thursday, October 30, 2003 in the CCP 1.0 production environment.
3. Announcement of delayed report distributions.

Upcoming Adjustments to the CCP 1.0 Production Software

1. Operating system service pack upgrade as of October 27, 2003

As of October 27, 2003, the Microsoft operating system versions Windows 2000 SP4 for MISS and HTTP(S) Client as well as Windows XP SP1a for HTTP(S) Client will additionally be supported under CCP Release 1.0. Accordingly, supported operating system combinations will be:

	MISS Platform		
HTTP(S) Client	Windows 2000, SP4	Windows 2000, SP2	Sun Solaris 8
MS Windows 2000, SP2 + IE 5.5	X	X	X
MS Windows 2000, SP4 + IE 5.5	X	X	X
MS Windows XP, Patches + IE 6.0	X	X	X
MS Windows XP, SP1a + IE 6.0	X	X	X
Sun Solaris 8 Netscape + 4.7			X

Effective immediately, the additionally supported operating system service packs are available in the CCP simulation environment for testing purposes.

2. The following adjustments will come into effect on Thursday, October 30, 2003 in the CCP 1.0 production environment:

Area	**Effect**
Rounding differences between RPT/RAW CE260 and RPT/RAW CE270	Under specific configurations, rounding differences occurred between the RPT/RAW CE260 and RPT/RAW CE270 reports after partial releases were performed. The settlement amount of a pending trade in RPT/RAW CE260 and the total of all subsequent partial settlement amounts in RPT/RAW CE270 will coincide for trades concluded as of October 30, 2003.
Historical reports RPT/RAW CA160 "Custody Payment Statement"	Due to a software adjustment, there will be no possibility to select historical RPT/RAW CA160 reports in the “Report Selection” window of the Member GUI for business dates prior to October 30, 2003.

3. Announcement of delayed report distributions

Delayed report distribution on October 27, 2003 due to the introduction of Eurex Release 6.1
Please note that distribution of Risk Based Margining reports (RPT/RAW CC0XX) will be delayed up to three hours the evening of October 27, 2003, due to the introduction of Eurex Release 6.1.

Delayed report distribution on November 14, 2003 due to the introduction of the new CBF settlement model
Please be advised that on November 14, 2003, distribution of all reports generated in the CCP end-of-day processing will be delayed. The "Settled Delivery" report will be sent at approximately 02:00 a.m. CET, the "Pending Delivery" report around 03:30 a.m. CET. This delay is due to the introduction of the new CBF settlement model on the same day.

Frankfurt, October 22, 2003

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