X-pand into the Future

e u r e x *information*

Date: Frankfurt, July 25, 2003
Recipients: All Eurex members and vendors
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Software Fix for in-house Vola Trade

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Content may be most important for:

- Front Office/Trading
- Middle/Back Office
- IT / System Administration

Attachments: None

When entering an in-house vola trade, in the present software version the VALUES request "Inquire Vola Trade" might return a wrong buy/sell code in the field "buyCod". In general, the buying member will receive a 'B' for Buy and the selling member will receive an 'S' for Sell. In case of in-house trades, however, the buying and the selling members are the same. Therefore, the member will receive a 'B' for Buy before the approval of the trade, and an 'S' for Sell afterwards.

With the correcting Fix for the Eurex Release 6.0 production and simulation environment as well as for the Advanced Simulation, Eurex fixes a misleading buy/sell code when performing in-house Vola trades. This Fix is not mandatory at all and should only be installed by members who encountered this problem. In that case, the Fix must be installed on all MISSes.

The hotfix will be available for download from the member section of our homepage “eurexchange.com” under “Software Kits” on Monday, July 28, 2003. The file contains a fixit for the VALUES-request "Inquire Vola Trade" for in-house Vola trades.

For installation, please proceed as follows:

1. Before installation of the fix, a backup copy of the current version of Eurexamfunc.so for Solaris and Eurexamfunc.dll for Windows 2000 should be made to ensure the availability of the old versions in case of any problem with the new version.
2. The following files in the Eurex 6.0 (Advanced) Simulation and Production environment should be replaced by the submitted file depending on the installed operating system:

   /opt/gate/base90/lib/Eurexamfunc.so (Solaris)

   \opt\gate\base90\bin\Eurexamfunc.dll (Windows 2000)

For Sun systems, the owner and file privileges must match the original.

Please note: Do not install while the system is in operation!

In case of any problem installing the Fix, please contact the Technical Help Desk at +49-69-211-1 12 00.

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