

Year 2000 Project

Simulation

Simulation Script

Part V: Appendix

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1 Introduction

The first section of Simulation Script Part V: Appendix is a detailed description of all transactions used for simulation.

The document is completed by a glossary of terms used within the scope of Year 2000 Overall Simulation.

2 Transactions

This chapter contains descriptions of all transactions used within the scope of Overall Simulation I. All transactions used are described in chronological order, with each transaction shown on a separate page.

Each activity comprised in Simulation Script Part II: Cash Market, Part III: Derivatives Market and Part IV: Clearing is cross-referenced to the underlying transaction by way of a transaction ID. The reference number contains the transaction market segment (e.g. CMTP) and the unique number of the particular transaction (e.g. CMTP05). A separate ID is assigned to each transaction.

This allows for the reconciliation of various activities related to a transaction over a number of days. For example, an exchange trade entered into on 29/12/1999 is settled on 03/01/2000. The cross-referencing of activities on these days, using the transaction ID, facilitates reconciliation.

Also, the chronological sequence of transactions is illustrated by the listing of IDs in the Appendix (Simulation Script Part V: Appendix, chapter 2: Transactions).

2.1 Cash Market

2.1.1 CMTP01

ID	Description	Instrument	Day	Simulation participants	Activity	System
CMTP01	Entry of a buy and sell order in BOSS (Frankfurt exchange only)	AKV WKN 900304 CHINA CONS.HLDGS	30/12/1999	Floor trading participants (banks)	Entry of market orders in BOSS	BOSS
	Verificiation of settlement notes in BOEGA		03/01/2000	Floor trading participants (banks)	Verificiation of settlement notes or settlement note data carrier(s)	BOEGA
	Release of trades (where applicable)		03/01/2000	OLGA participants	Release (-> correct delivery list)	LION
	Prior to international batch processing		04/01/2000	OLGA participants	Verification of settlement list, or settlement data carrier, dated 03/01/2000 (evening)	CASCADE
			04/01/2000	OLGA participants	Verification of securities processing	OLGA
			05/01/2000	OLGA participants	Verification of securities settlement	OLGA

2.1.2 CMTP02

ID	Description	Instrument	Day	Simulation participants	Activity	System
CMTP02	Entry of a buy and sell order in BOSS (all exchanges)	GS WKN 103001 8,5 BUND ANL.V.91 DT.EINH. GS WKN 604843 HENKEL KGAA VZO O.N.	03/01/2000	Floor trading participants (banks)	Entry of market orders in BOSS	BOSS
	Verification of settlement notes in BOEGA		04/01/2000	Floor trading participants (banks)	Verification of settlement notes or settlement note data carrier(s)	BOEGA
	Release of trades (where applicable)		04/01/2000	CASCADE participants	Release (-> correct delivery list)	LION
	Following STD processing		05/01/2000	CASCADE participants	Verification of settlement list, or settlement data carrier, dated 04/01/2000 (evening)	CASCADE
			05/01/2000	CASCADE participants	(Online) verification of securities settlement	CASCADE

2.1.3 CMTP03

ID	Description	Instrument	Day	Simulation participants	Activity	System
CMTP03	*Makler*: Entry of buy and sell orders and price fixing in BOSS	Instruments held in collective safe custody in production (except instruments used for BOSS simulation)	t (29/12/1999; 30/12/1999; 03/01/2000, 04/01/2000)	Makler	Entry of market orders in BOSS on behalf of test banks	BOSS
	Price fixing		t	Makler	Price fixing in BOSS	BOSS
			t+1	Makler	Online verification using the Makler log	BOEGA

2.1.4 CMTP04

ID	Description	Instrument	Day	Simulation participants	Activity	System
CMTP04	*Makler*: Entry of buy and sell orders and price fixing in BOSS	Instruments held with AKV in production (except instruments used for BOSS simulation)	t (29/12/1999; 30/12/1999; 03/01/2000, 04/01/2000)	Makler	Entry of market orders in BOSS on behalf of test banks	BOSS
	Price fixing		t	Makler	Price fixing in BOSS	BOSS
			t+1	Makler	Online verification using the Makler log	BOEGA

2.1.5 CMTP05

ID	Description	Instrument	Day	Simulation participants	Activity	System
CMTP05	Entry of orders in Xetra	GS WKN 717200 SCHERING AG O.N. GS WKN 113505 5,25 BUNDANL. V.98/10	29/12/1999	Xetra participants	Entry of orders in Xetra	Xetra
	Trade matching		29/12/1999	Xetra participants	Verification of trade confirmations	Xetra
	Verification of entries		30/12/1999	Xetra participants	Verification of reports to ascertain correct display of entries	Xetra
	Verificiation of settlement notes in BOEGA		30/12/1999	Xetra participants	Verificiation of settlement notes or settlement note data carrier(s)	BOEGA
	Release of trades (where applicable)		30/12/1999	CASCADE participants	Release (-> correct delivery list)	LION
	Following STD processing		03/01/2000	CASCADE participants	Verification of settlement list, or settlement data carrier, dated 30/12/1999 (evening)	CASCADE
			03/01/2000	CASCADE participants	(Online) verification of securities settlement	CASCADE

2.1.6 CMTP06

ID	Description	Instrument	Day	Simulation participants	Activity	System
CMTP06	Entry of orders in Xetra	AKV WKN 870547 AMER GRP LTD A AKV WKN 870747 MICROSOFT CORP.	30/12/1999	Xetra participants	Entry of orders in Xetra	Xetra
	Trade matching		30/12/1999	Xetra participants	Verification of trade confirmations	Xetra
	Verification of entries		03/01/2000	Xetra participants	Verification of reports to ascertain correct display of entries	Xetra
	Verificiation of settlement notes in BOEGA		03/01/2000	Xetra participants	Verificiation of settlement notes or settlement note data carrier(s)	BOEGA
	Release of trades (where applicable)		03/01/2000	OLGA participants	Release (-> correct delivery list)	LION
	Prior to international batch processing		04/01/2000	OLGA participants	Verification of settlement list, or settlement data carrier, dated 03/01/2000 (evening)	CASCADE
			04/01/2000	OLGA participants	Verification of securities processing	OLGA
			05/01/2000	OLGA participants	Verification of securities settlement	OLGA

2.1.7 CMTP07

ID	Description	Instrument	Day	Simulation participants	Activity	System
CMTP07	Entry of orders in Xetra	GS WKN 648300 LINDE AG GS WKN 114127 4,5 BUNDESOBL. V.98/03	03/01/2000	Xetra participants	Entry of orders in Xetra	Xetra
	Trade matching		03/01/2000	Xetra participants	Verification of trade confirmations	Xetra
	Verification of entries		04/01/2000	Xetra participants	Verification of reports to ascertain correct display of entries	Xetra
	Verificiation of settlement notes in BOEGA		04/01/2000	Xetra participants	Verificiation of settlement notes or settlement note data carrier(s)	BOEGA
	Release of trades (where applicable)		04/01/2000	CASCADE participants	Release (-> correct delivery list)	LION
	Following STD processing		05/01/2000	CASCADE participants	Verification of settlement list, or settlement data carrier, dated 04/01/2000 (evening)	CASCADE
			05/01/2000	CASCADE participants	(Online) verification of securities settlement	CASCADE

2.1.8 CMTP08

ID	Description	Instrument	Day	Simulation participants	Activity	System
CMTP08	Entry of OTC trades in Xetra	GS WKN 575800 HOECHST AG O.N. GS WKN 113487 7,25 BUNDANL.V.92	03/01/2000	Xetra participants	Entry of OTC trades in Xetra	Xetra
	Approval by counterparty		03/01/2000	Xetra participants	Approval of trades	Xetra
	Verification of entries		04/01/2000	Xetra participants	Verification of reports to ascertain correct display of entries	Xetra
	Verificiation of settlement notes in BOEGA		04/01/2000	Xetra participants	Verificiation of settlement notes or settlement note data carrier(s)	BOEGA
	Release of trades (where applicable)		04/01/2000	CASCADE participants	Release (-> correct delivery list)	LION
	Following STD processing		05/01/2000	CASCADE participants	Verification of settlement list, or settlement data carrier, dated 04/01/2000 (evening)	CASCADE
			05/01/2000	CASCADE participants	(Online) verification of securities settlement	CASCADE

2.1.9 CMTP09

ID	Description	Instrument	Day	Simulation participants	Activity	System
CMTP09	Entry of stop orders in Xetra	GS WKN 716463, SAP AG VZO O.N. GS WKN 109005, 6,625 TREUH.ANL 93/03	03/01/2000	Xetra participants	Entry of a buy stop order in Xetra (with a stop limit just above the last trade price Triggering of the order	Xetra
			03/01/2000	Xetra participants	Entry of a sell stop order in Xetra (with a stop limit just below the last trade price	Xetra
	Trade matching		03/01/2000	Xetra participants	Verification of trade confirmations	Xetra
	Verification of entries		04/01/2000	Xetra participants	Verification of reports to ascertain correct display of entries	Xetra
	Verificiation of settlement notes in BOEGA		04/01/2000	Xetra participants	Verification of settlement notes or settlement note data carrier(s)	BOEGA
	Release of trades (where applicable)		04/01/2000	CASCADE participants	Release (-> correct delivery list)	LION
	Following STD processing		05/01/2000	CASCADE participants	Verification of settlement list, or settlement data carrier, dated 04/01/2000 (evening)	CASCADE
			05/01/2000	CASCADE participants	(Online) verification of securities settlement	CASCADE

2.1.10 CMTP10

ID	Description	Instrument	Day	Simulation participants	Activity	System
CMTP10	Entry of OTC trades in BOEGA	AKV WKN 897791 ENI S.P.A.	29/12/1999	Floor trading participants (banks)	Entry of OTC trades between two floor trading participants (banks)	BOEGA
	Verification of settlement notes in BOEGA		30/12/1999	Floor trading participants (banks)	Verification of settlement notes or settlement note data carrier(s)	BOEGA
	Release of trades (where applicable)		30/12/1999	OLGA participants	Release (-> correct delivery list)	LION
	Prior to international batch processing		03/01/2000	OLGA participants	Verification of settlement list, or settlement data carrier, dated 30/12/1999 (evening)	CASCADE
			03/01/2000	OLGA participants	Verification of securities processing	OLGA
			05/01/2000	OLGA participants	Verification of securities settlement	OLGA

2.1.11 CMTP11

ID	Description	Instrument	Day	Simulation participants	Activity	System
CMTP11	Entry of OTC trades in BOEGA	GS WKN 725750 METRO AG ST O.N. GS WKN 109007 6,25 TREUH.ANL 94/04	30/12/1999	Floor trading participants (banks)	Entry of OTC trades between two floor trading participants (banks)	BOEGA
	Verificiation of settlement notes in BOEGA		03/01/2000	Floor trading participants (banks)	Verificiation of settlement notes or settlement note data carrier(s)	BOEGA
	Release of trades (where applicable)		03/01/2000	CASCADE participants	Release (-> correct delivery list)	LION
	Following STD processing		04/01/2000	CASCADE participants	Verification of settlement list, or settlement data carrier, dated 03/01/2000 (evening)	CASCADE
			04/01/2000	CASCADE participants	(Online) verification of securities settlement	CASCADE

2.1.12 CMTP12

ID	Description	Instrument	Day	Simulation participants	Activity	System
CMTP12	Entry of OTC trades in BOEGA	AKV WKN 873580 BAA PLC AKV WKN 231836 5,625 US TREASURY 2008	03/01/2000	Floor trading participants (banks)	Entry of OTC trades between two floor trading participants (banks)	BOEGA
	Verification of settlement notes in BOEGA		03/01/2000	Floor trading participants (banks)	Verification of settlement notes or settlement note data carrier(s)	BOEGA
	Release of trades (where applicable)		04/01/2000	OLGA participants	Release (-> correct delivery list)	LION
	Prior to international batch processing		05/01/2000	OLGA participants	Verification of settlement list, or settlement data carrier, dated 04/01/2000 (evening)	CASCADE
			05/01/2000	OLGA participants	Verification of securities processing	OLGA

2.1.13 CMTP13

ID	Description	Instrument	Day	Simulation participants	Activity	System
CMTP13	*Makler*: Entry of intermediated trades in BOEGA for 2 test banks	Instruments held in collective safe custody in production (except instruments used for BOSS simulation)	t (29/12/1999; 30/12/1999; 03/01/2000, 04/01/2000)	Makler	Entry of OTC trades on behalf of two test banks	BOEGA
			t+1	Makler	Online verification using the Makler log	BOEGA

2.1.14 CMTP14

ID	Description	Instrument	Day	Simulation participants	Activity	System
CMTP14	*Makler*: Entry of intermediated trades in BOEGA for 2 test banks	Instruments held with AKV in production (except instruments used for BOSS simulation)	t (29/12/1999; 30/12/1999; 03/01/2000, 04/01/2000)	Makler	Entry of OTC trades on behalf of two test banks	BOEGA
			t+1	Makler	Online verification using the Makler log	BOEGA

2.1.15 CMTP15

ID	Description	Instrument	Day	Simulation participants	Activity	System
CMTP15	Entry of OTC trades in BOEGA, followed by reversal and re-entry	GS WKN 627500 KARSTADT AG GS WKN 114125 5 BUNDESOBL.V.97/02	30/12/1999	Floor trading participants (banks)	Entry of OTC trades between two floor trading participants (banks)	BOEGA
	Verificiation of settlement notes in BOEGA		03/01/2000	Floor trading participants (banks)	Verificiation of settlement notes or settlement note data carrier(s)	BOEGA
	Reversal		03/01/2000	Floor trading participants (banks)	Reversal of OTC trades	BOEGA
	Re-entry of trades		03/01/2000	Floor trading participants (banks)	Re-entry of OTC trades between two floor trading participants (banks)	BOEGA
	Verificiation of settlement notes in BOEGA		04/01/2000	Floor trading participants (banks)	Verificiation of settlement notes or settlement note data carrier(s) (reversal / re-entry)	BOEGA
	Release of trades (where applicable)		04/01/2000	CASCADE participants	Release (-> correct delivery list)	LION
	Following STD processing		05/01/2000	CASCADE participants	Verification of settlement list, or settlement data carrier, dated 04/01/2000 (evening)	CASCADE
			05/01/2000	CASCADE participants	(Online) verification of securities settlement	CASCADE

2.1.16 CMTP16

ID	Description	Instrument	Day	Simulation participants	Activity	System
CMTP16	Entry of ancillary right "ex dividend" for a foreign share in BOSS	AKW WKN 877355 SMITHKLINE BEECH. LS-0625	30/12/1999	Internal price fixing process	Entry of ancillary right "ex dividend", effective 04/01/2000	BOSS
	Entry of orders		30/12/1999	Floor trading participants (banks)	Entry of market orders in BOSS	BOSS
			03/01/2000	Floor trading participants (banks)	Verification of automatic order deletion	BOSS
	Entry of orders		03/01/2000	Floor trading participants (banks)	Entry of market orders in BOSS	BOSS
			04/01/2000	Floor trading participants (banks)	Limit orders deleted	BOSS
			04/01/2000	Floor trading participants (banks)	Verification of ancillary rights code using "ex dividend" message	BOSS

2.1.17 CMTP17

ID	Description	Instrument	Day	Simulation participants	Activity	System
CMTP17	Entry of OTC trades in BOEGA Dividend payment, ex day 03/01/2000	GS WKN 802200 BAY.HYPO-VEREINSBK. O.N.	30/12/1999	Floor trading participants (banks)	Entry of OTC trades between two floor trading participants (banks)	BOEGA
			30/12/1999	CASCADE participants	Verification of KVGI disposition display	KADI
	Verification of settlement notes in BOEGA		03/01/2000	Floor trading participants (banks)	Verification of settlement notes or settlement note data carrier(s)	BOEGA
			03/01/2000	CASCADE participants	Verification of final income payment on the position, using disposition display KVGI. Verification of daily cash account statement with respect to the posting of an offsetting entry for the pending transaction, using text code 56 (text code 61 for dividends, 63 for commissions). Verification of personalised cover letters - pending transactions, concerning offsetting entries from the pending trade. Verification of KADI cash data carrier	KADI
	Release of trades (where applicable)		03/01/2000	CASCADE participants	Release (-> correct delivery list)	LION
	Following STD processing		04/01/2000	CASCADE participants	Verification of settlement list, or settlement data carrier, dated 03/01/2000 (evening)	CASCADE
			04/01/2000	CASCADE participants	(Online) verification of securities settlement	CASCADE

2.1.18 CMTP18

ID	Description	Instrument	Day	Simulation participants	Activity	System
CMTP18	Entry of OTC trades in BOEGA Dividend payment, ex day 04/01/2000	GS WKN 765800 VOGEL AG BETEILIG.	03/01/2000	Floor trading participants (banks)	Entry of OTC trades between two floor trading participants (banks)	BOEGA
			30/12/1999	CASCADE participants	Verification of KVGI disposition display	KADI
			03/01/2000	CASCADE participants	Verification of KVGI disposition display	KADI
	Verification of settlement notes in BOEGA		04/01/2000	Floor trading participants (banks)	Verification of settlement notes or settlement note data carrier(s)	BOEGA
			04/01/2000	CASCADE participants	Verification of final income payment on the position, using disposition display KVGI. Verification of daily cash account statement with respect to the posting of an offsetting entry for the pending transaction, using text code 56 (text code 61 for dividends, 63 for commissions). Verification of personalised cover letters - pending transactions, concerning offsetting entries from the pending trade. Verification of KADI cash data carrier	KADI
	Release of trades (where applicable)		04/01/2000	CASCADE participants	Release (-> correct delivery list)	LION
	Following STD processing		05/01/2000	CASCADE participants	Verification of settlement list, or settlement data carrier, dated 04/01/2000 (evening)	CASCADE
			05/01/2000	CASCADE participants	(Online) verification of securities settlement	CASCADE

2.1.19 CMTP19

ID	Description	Instrument	Day	Simulation participants	Activity	System
CMTP19	Entry of OTC trades in BOEGA Redenomination, ex day 03/01/2000	GS WKN 350406 4,13 FUCHS PETROL. WDL.97	30/12/1999	Floor trading participants (banks)	Entry of OTC trades between two floor trading participants (banks)	BOEGA
	Verificiation of settlement notes in BOEGA		03/01/2000	Floor trading participants (banks)	Verificiation of settlement notes or settlement note data carrier(s)	BOEGA
			03/01/2000	CASCADE participants	Verification of personalised cover letter – position redenomination and personalised cover letter – redenomination of pending trade	KADI
			03/01/2000	CASCADE participants	Verification of settlement list or settlement data carrier regarding redenomination of positions	CASCADE
	Release of trades (where applicable)		03/01/2000	CASCADE participants	Release (-> correct delivery list)	LION
	Following STD processing		04/01/2000	CASCADE participants	Verification of settlement list, or settlement data carrier, dated 03/01/2000 (evening)	CASCADE
			04/01/2000	CASCADE participants	(Online) verification of securities settlement	CASCADE

2.1.20 CMTP20

ID	Description	Instrument	Day	Simulation participants	Activity	System
CMTP20	Entry of a buy and sell order in BOSS (Frankfurt exchange only)	AKV WKN 900304 CHINA CONS.HLDGS	28/02/2000	Floor trading participants (banks)	Entry of market orders in BOSS	BOSS
	Verification of settlement notes in BOEGA		29/02/2000	Floor trading participants (banks)	Verification of settlement notes or settlement note data carrier(s)	BOEGA
	Release of trades (where applicable)		29/02/2000	OLGA participants	Release (-> correct delivery list)	LION
	Prior to international batch processing		01/03/2000	OLGA participants	Verification of settlement list, or settlement data carrier, dated 29/02/2000 (evening)	CASCADE
			01/03/2000	OLGA participants	Verification of securities processing	OLGA
			02/03/2000	OLGA participants	Verification of securities settlement	OLGA

2.1.21 CMTP21

ID	Description	Instrument	Day	Simulation participants	Activity	System
CMTP21	Entry of a buy and sell order in BOSS (all exchanges)	GS WKN 103001 8,5 BUND ANL.V.91 DT.EINH. GS WKN 604843 HENKEL KGAA VZO O.N.	29/02/2000	Floor trading participants (banks)	Entry of market orders in BOSS	BOSS
	Verification of settlement notes in BOEGA		01/03/2000	Floor trading participants (banks)	Verification of settlement notes or settlement note data carrier(s)	BOEGA
	Release of trades (where applicable)		01/03/2000	CASCADE participants	Release (-> correct delivery list)	LION
	Following STD processing		02/03/2000	CASCADE participants	Verification of settlement list, or settlement data carrier, dated 01/03/2000 (evening)	CASCADE
			02/03/2000	CASCADE participants	(Online) verification of securities settlement	CASCADE

2.1.22 CMTP22

ID	Description	Instrument	Day	Simulation participants	Activity	System
CMTP22	*Makler*: Entry of buy and sell orders and price fixing in BOSS	Instruments held in collective safe custody in production (except instruments used for BOSS simulation)	t (25/02/2000; 28/02/2000; 29/02/2000, 01/03/2000)	Makler	Entry of market orders in BOSS on behalf of test banks	BOSS
	Price fixing		T	Makler	Price fixing in BOSS	BOSS
			t+1	Makler	Online verification using the Makler log	BOEGA

2.1.23 CMTP23

ID	Description	Instrument	Day	Simulation participants	Activity	System
CMTP23	*Makler*: Entry of buy and sell orders and price fixing in BOSS	Instruments held with AKV in production (except instruments used for BOSS simulation)	t (25/02/2000; 28/02/2000; 29/02/2000, 01/03/2000)	Makler	Entry of market orders in BOSS on behalf of test banks	BOSS
	Price fixing		T	Makler	Price fixing in BOSS	BOSS
			t+1	Makler	Online verification using the Makler log	BOEGA

2.1.24 CMTP24

ID	Description	Instrument	Day	Simulation participants	Activity	System
CMTP24	Entry of orders in Xetra	GS WKN 717200 SCHERING AG O.N. GS WKN 113505 5,25 BUNDANL. V.98/10	25/02/2000	Xetra participants	Entry of orders in Xetra	Xetra
	Trade matching		25/02/2000	Xetra participants	Verification of trade confirmations	Xetra
	Verification of entries		28/02/2000	Xetra participants	Verification of reports to ascertain correct display of entries	Xetra
	Verificiation of settlement notes in BOEGA		28/02/2000	Xetra participants	Verificiation of settlement notes or settlement note data carrier(s)	BOEGA
	Release of trades (where applicable)		28/02/2000	CASCADE participants	Release (-> correct delivery list)	LION
	Following STD processing		29/02/2000	CASCADE participants	Verification of settlement list, or settlement data carrier, dated 28/02/2000 (evening)	CASCADE
			29/02/2000	CASCADE participants	(Online) verification of securities settlement	CASCADE

2.1.25 CMTP25

ID	Description	Instrument	Day	Simulation participants	Activity	System
CMTP25	Entry of orders in Xetra	AKV WKN 870547 AMER GRP LTD A AKV WKN 870747 MICROSOFT CORP.	28/02/2000	Xetra participants	Entry of orders in Xetra	Xetra
	Trade matching		28/02/2000	Xetra participants	Verification of trade confirmations	Xetra
	Verification of entries		29/02/2000	Xetra participants	Verification of reports to ascertain correct display of entries	Xetra
	Verificiation of settlement notes in BOEGA		29/02/2000	Xetra participants	Verificiation of settlement notes or settlement note data carrier(s)	BOEGA
	Release of trades (where applicable)		29/02/2000	OLGA participants	Release (-> correct delivery list)	LION
	Prior to international batch processing		01/03/2000	OLGA participants	Verification of settlement list, or settlement data carrier, dated 29/02/2000 (evening)	CASCADE
			01/03/2000	OLGA participants	Verification of securities processing	OLGA
			02/03/2000	OLGA participants	Verification of securities settlement	OLGA

2.1.26 CMTP26

ID	Description	Instrument	Day	Simulation participants	Activity	System
CMTP26	Entry of orders in Xetra	GS WKN 648300 LINDE AG GS WKN 114127 4,5 BUNDESOBL. V.98/03	29/02/2000	Xetra participants	Entry of orders in Xetra	Xetra
	Trade matching		29/02/2000	Xetra participants	Verification of trade confirmations	Xetra
	Verification of entries		01/03/2000	Xetra participants	Verification of reports to ascertain correct display of entries	Xetra
	Verificiation of settlement notes in BOEGA		01/03/2000	Xetra participants	Verificiation of settlement notes or settlement note data carrier(s)	BOEGA
	Release of trades (where applicable)		01/03/2000	CASCADE participants	Release (-> correct delivery list)	LION
	Following STD processing		02/03/2000	CASCADE participants	Verification of settlement list, or settlement data carrier, dated 01/03/2000 (evening)	CASCADE
			02/03/2000	CASCADE participants	(Online) verification of securities settlement	CASCADE

2.1.27 CMTP27

ID	Description	Instrument	Day	Simulation participants	Activity	System
CMTP27	Entry of OTC trades in Xetra	GS WKN 575800 HOECHST AG O.N. GS WKN 113487 7,25 BUNDANL.V.92	29/02/2000	Xetra participants	Entry of OTC trades in Xetra	Xetra
	Approval by counterparty		29/02/2000	Xetra participants	Approval of trades	Xetra
	Verification of entries		01/03/2000	Xetra participants	Verification of reports to ascertain correct display of entries	Xetra
	Verificiation of settlement notes in BOEGA		01/03/2000	Xetra participants	Verificiation of settlement notes or settlement note data carrier(s)	BOEGA
	Release of trades (where applicable)		01/03/2000	CASCADE participants	Release (-> correct delivery list)	LION
	Following STD processing		02/03/2000	CASCADE participants	Verification of settlement list, or settlement data carrier, dated 01/03/2000 (evening)	CASCADE
			02/03/2000	CASCADE participants	(Online) verification of securities settlement	CASCADE

2.1.28 CMTP28

ID	Description	Instrument	Day	Simulation participants	Activity	System
CMTP28	Entry of stop orders in Xetra	GS WKN 716463, SAP AG VZO O.N. GS WKN 109005, 6,625 TREUH.ANL 93/03	29/02/2000	Xetra participants	Entry of a buy stop order in Xetra (with a stop limit just above the last trade price Triggering of the order	Xetra
			29/02/2000	Xetra participants	Entry of a sell stop order in Xetra (with a stop limit just below the last trade price	Xetra
	Trade matching		29/02/2000	Xetra participants	Verification of trade confirmations	Xetra
	Verification of entries		01/03/2000	Xetra participants	Verification of reports to ascertain correct display of entries	Xetra
	Verificiation of settlement notes in BOEGA		01/03/2000	Xetra participants	Verificiation of settlement notes or settlement note data carrier(s)	BOEGA
	Release of trades (where applicable)		01/03/2000	CASCADE participants	Release (-> correct delivery list)	LION
	Following STD processing		02/03/2000	CASCADE participants	Verification of settlement list, or settlement data carrier, dated 01/03/2000 (evening)	CASCADE
			02/03/2000	CASCADE participants	(Online) verification of securities settlement	CASCADE

2.1.29 CMTP29

ID	Description	Instrument	Day	Simulation participants	Activity	System
CMTP29	Entry of OTC trades in BOEGA	AKV WKN 897791 ENI S.P.A.	25/02/2000	Floor trading participants (banks)	Entry of OTC trades between two floor trading participants (banks)	BOEGA
	Verification of settlement notes in BOEGA		28/02/2000	Floor trading participants (banks)	Verification of settlement notes or settlement note data carrier(s)	BOEGA
	Release of trades (where applicable)		28/02/2000	OLGA participants	Release (-> correct delivery list)	LION
	Prior to international batch processing		29/02/2000	OLGA participants	Verification of settlement list, or settlement data carrier, dated 28/02/2000 (evening)	CASCADE
			29/02/2000	OLGA participants	Verification of securities processing	OLGA
			01/03/2000	OLGA participants	Verification of securities settlement	OLGA

2.1.30 CMTP30

ID	Description	Instrument	Day	Simulation participants	Activity	System
CMTP30	Entry of OTC trades in BOEGA	GS WKN 725750 METRO AG ST O.N. GS WKN 109007 6,25 TREUH.ANL 94/04	28/02/2000	Floor trading participants (banks)	Entry of OTC trades between two floor trading participants (banks)	BOEGA
	Verificiation of settlement notes in BOEGA		29/02/2000	Floor trading participants (banks)	Verificiation of settlement notes or settlement note data carrier(s)	BOEGA
	Release of trades (where applicable)		29/02/2000	CASCADE participants	Release (-> correct delivery list)	LION
	Following STD processing		01/03/2000	CASCADE participants	Verification of settlement list, or settlement data carrier, dated 29/02/2000 (evening)	CASCADE
			01/03/2000	CASCADE participants	(Online) verification of securities settlement	CASCADE

2.1.31 CMTP31

ID	Description	Instrument	Day	Simulation participants	Activity	System
CMTP31	Entry of OTC trades in BOEGA	AKV WKN 873580 BAA PLC AKV WKN 231836 5,625 US TREASURY 2008	29/02/2000	Floor trading participants (banks)	Entry of OTC trades between two floor trading participants (banks)	BOEGA
	Verification of settlement notes in BOEGA		29/02/2000	Floor trading participants (banks)	Verification of settlement notes or settlement note data carrier(s)	BOEGA
	Release of trades (where applicable)		01/03/2000	OLGA participants	Release (-> correct delivery list)	LION
	Prior to international batch processing		02/03/2000	OLGA participants	Verification of settlement list, or settlement data carrier, dated 01/03/2000 (evening)	CASCADE
			02/03/2000	OLGA participants	Verification of securities processing	OLGA

2.1.32 CMTP32

ID	Description	Instrument	Day	Simulation participants	Activity	System
CMTP32	*Makler*: Entry of intermediated trades in BOEGA for 2 test banks	Instruments held in collective safe custody in production (except instruments used for BOSS simulation)	t (25/02/2000; 28/02/2000; 29/02/2000, 01/03/2000)	Makler	Entry of OTC trades on behalf of two test banks	BOEGA
			t+1	Makler	Online verification using the Makler log	BOEGA

2.1.33 CMTP33

ID	Description	Instrument	Day	Simulation participants	Activity	System
CMTP33	*Makler*: Entry of intermediated trades in BOEGA for 2 test banks	Instruments held with AKV in production (except instruments used for BOSS simulation)	t (25/02/2000; 28/02/2000; 29/02/2000, 01/03/2000)	Makler	Entry of OTC trades on behalf of two test banks	BOEGA
			t+1	Makler	Online verification using the Makler log	BOEGA

2.1.34 CMTP34

ID	Description	Instrument	Day	Simulation participants	Activity	System
CMTP34	Entry of OTC trades in BOEGA, followed by reversal and re-entry	GS WKN 627500 KARSTADT AG GS WKN 114125 5 BUNDESOBL.V.97/02	28/02/2000	Floor trading participants (banks)	Entry of OTC trades between two floor trading participants (banks)	BOEGA
	Verificiation of settlement notes in BOEGA		29/02/2000	Floor trading participants (banks)	Verificiation of settlement notes or settlement note data carrier(s)	BOEGA
	Reversal		29/02/2000	Floor trading participants (banks)	Reversal of OTC trades	BOEGA
	Re-entry of trades		29/02/2000	Floor trading participants (banks)	Re-entry of OTC trades between two floor trading participants (banks)	BOEGA
	Verificiation of settlement notes in BOEGA		01/03/2000	Floor trading participants (banks)	Verificiation of settlement notes or settlement note data carrier(s) (reversal / re-entry)	BOEGA
	Release of trades (where applicable)		01/03/2000	CASCADE participants	Release (-> correct delivery list)	LION
	Following STD processing		02/03/2000	CASCADE participants	Verification of settlement list, or settlement data carrier, dated 01/03/2000 (evening)	CASCADE
			02/03/2000	CASCADE participants	(Online) verification of securities settlement	CASCADE

2.1.35 CMTP35

ID	Description	Instrument	Day	Simulation participants	Activity	System
CMTP35	Entry of ancillary right “ex dividend” for a foreign share in BOSS	AKW WKN 877355 SMITHKLINE BEECH. LS-0625	28/02/2000	Internal price fixing process	Entry of ancillary right “ex dividend”, effective 29/02/2000	BOSS
	Entry of orders		28/02/2000	Floor trading participants (banks)	Entry of market orders in BOSS	BOSS
			29/02/2000	Floor trading participants (banks)	Market orders deleted	BOSS
			29/02/2000	Floor trading participants (banks)	Verification of ancillary rights code using “ex dividend” message	BOSS

2.2 Derivatives Market

2.2.1 DMTP01

ID	Description	Product	Day	Simulation participants	Activity	System
DMTP01	Order entry	Options products: SIE, CSGN, ODAX, OSMI, OGBM, OEU3	29/12/1999 / 30/12/1999	Eurex participants	Opening of positions: Long call Short call Long put Short put	Eurex
			30/12/1999 / 03/01/2000	Eurex participants	Verification of reports TC810, TC540, TC550 and CB010 to ascertain that all entries were successful	Eurex

2.2.2 DMTP02

ID	Description	Product	Day	Simulation participants	Activity	System
DMTP02	Order entry	Futures products: FDAX, FSMI, FGBM, CONF, FEU1, LIB3	29/12/1999 / 30/12/1999	Eurex participants	Opening of long and short positions.	Eurex
			30/12/1999 / 03/01/2000	Eurex participants	Verification of reports TC810, TC540, TC550 and CB010 to ascertain that all entries were successful	Eurex

2.2.3 DMTP03

ID	Description	Product	Day	Simulation participants	Activity	System
DMTP03	Order entry	Options products: SIE, CSGN, ODAX, OSMI, OGBM, OEU3	03/01/2000	Eurex participants	Opening of positions: Long call Short call Long put Short put	Eurex
			04/01/2000	Eurex participants	Verification of reports TC810, TC540, TC550 and CB010 to ascertain that all entries were successful	Eurex

2.2.4 DMTP04

ID	Description	Product	Day	Simulation participants	Activity	System
DMTP04	Order entry	Futures products: FDAX, FSMI FGBM, CONF LIB1, LIB3	03/01/2000	Eurex participants	Opening of long and short positions.	Eurex
			04/01/2000	Eurex participants	Verification of reports TC810, TC540, TC550 and CB010 to ascertain that all entries were successful	Eurex

2.2.5 DMTP05

ID	Description	Product	Day	Simulation participants	Activity	System
DMTP05	Quote entry	OGBM, CONF	03/01/2000	Eurex participants (Market maker)	Opening of long and short positions.	Eurex
			04/01/2000	Eurex participants (Market maker)	Verification of reports TC530 and TC810 to ascertain that all entries were successful	Eurex

2.2.6 DMTP06

ID	Description	Product	Day	Simulation participants	Activity	System
DMTP06	Entry of stop orders	FDAX	03/01/2000	Eurex participants	Entry of stop orders, with stop limits close to the last traded price; subsequent entry of limit orders triggering the stop orders	Eurex
			03/01/2000	Eurex participants	Verification as to whether the stop orders have been triggered and are active in the market, as market orders.	Eurex
			04/01/2000	Eurex participants	Verification of report TC540 to ascertain that all entries were successful	Eurex

2.2.7 DMTP07

ID	Description	Product	Day	Simulation participants	Activity	System
DMTP07	Entry of block trades	ODAX	03/01/2000	Eurex participants	Entry of block trades, subject to arrangements with another participant: Entry of block trade by the buyer of the option Ratification by the seller of the option	Eurex
			04/01/2000	Eurex participants	Verification of reports TC545, TC810and CB010 to ascertain that all entries were successful	Eurex

2.2.8 DMTP08

ID	Description	Product	Day	Simulation participants	Activity	System
DMTP08	Entry of basis trades	FGBM GS WKN 113495 7,5 BUNDANL.V. 94/04	03/01/2000	Eurex participants	Entry of basis trades, subject to arrangements with another participant: Entry of basis trade by the futures buyer Ratification by the futures seller	Eurex
			04/01/2000	Eurex participants	Verification of reports TC810and CB010 to ascertain that all entries were successful	Eurex

2.2.9 DMTP09

ID	Description	Product	Day	Simulation participants	Activity	System
DMTP09	Historical give-ups	ODAX	30/12/1999	Eurex participants	Opening of positions in the agent account (A1)	Eurex
			03/01/2000	Eurex participants	Give-up of trade dated 30/12/1999 on 03/01/2000	Eurex
			03/01/2000	Eurex participants	Verification on screen N010	Eurex
			04/01/2000	Eurex participants	Verification of reports CB010 - Position Detail Report, CB130, CB140, CB150, CB160	Eurex

2.2.10 DMTP10

ID	Description	Product	Day	Simulation participants	Activity	System
DMTP10	Historical Trade Transfer	FGBM	30/12/1999	Eurex participants	Opening of an agent account (A1) or proprietary account (P1, P2) position	Eurex
			03/01/2000	Eurex participants	Transfer of trade from 30/12/1999 to 03/01/2000	Eurex
			03/01/2000	Eurex participants	Verification on screens F050/F100	Eurex
			04/01/2000	Eurex participants	Verification of reports CB010 - Position Detail Report, CB130, CB140, CB150, CB160	Eurex

2.2.11 DMTP11

ID	Description	Product	Day	Simulation participants	Activity	System
DMTP11	Opening of positions	SIE GS WKN 723600 SIEMENS AG	29/12/1999	Eurex participants	Opening of long positions	Eurex
	Exercises of equity options		30/12/1999	Eurex participants	Exercise of an equity option by the holder of a long position	Eurex
	Assignment has occurred		03/01/2000	Eurex participants	Verification of Daily Exercise and Assign Summary Report (CE070)	Eurex
			03/01/2000	CASCADE participants	Verification of exercise data carrier	CASCADE
			04/01/2000	CASCADE participants	Verification of settlement data carrier	CASCADE

2.2.12 DMTP12

ID	Description	Product	Day	Simulation participants	Activity	System
DMTP12	Opening of positions	SIE GS WKN 723600 SIEMENS AG	30/12/1999	Eurex participants	Opening of long and short positions	Eurex
	Exercises of equity options		03/01/2000	Eurex participants	Exercise of an equity option by the holder of a long position	Eurex
	Assignment has occurred		04/01/2000	Eurex participants	Verification of Daily Exercise and Assign Summary Report (CE070)	Eurex
			04/01/2000	CASCADE participants	Verification of exercise data carrier	CASCADE
			05/01/2000	CASCADE participants	Verification of settlement data carrier	CASCADE

2.2.13 DMTP13

ID	Description	Product	Day	Simulation participants	Activity	System
DMTP13	Opening of positions	OGBM	29/12/1999	Eurex participants	Opening of long positions	Eurex
	Exercises of options on futures		30/12/1999	Eurex participants	Exercise of a future option by the holder of a long position	Eurex
	Assignment has occurred		03/01/2000	Eurex participants	Verification of Option on Futures Exercise Assignment Summary Report (CE071)	Eurex

2.2.14 DMTP14

ID	Description	Product	Day	Simulation participants	Activity	System
DMTP14	Opening of positions	OGBM	30/12/1999	Eurex participants	Opening of long and short positions	Eurex
	Exercises of options on futures		03/01/2000	Eurex participants	Exercise of a futures option by the holder of a long position	Eurex
	Assignment has occurred		04/01/2000	Eurex participants	Verification of Option on Futures Exercise Assignment Summary Report (CE071)	Eurex

2.2.15 DMTP15

ID	Description	Product	Day	Simulation participants	Activity	System
DMTP15	Physical delivery of a German underlying instrument to 2 CASCADE participants	DRB GS WKN 804610 DRESDNER BANK AG O.N.	29/12/1999	Eurex participants	Opening of long and short positions	Eurex
			29/12/1999	Eurex participants	Exercise of options	Eurex
			30/12/1999	Eurex participants	Verification of Delivery List Sale (CE110) and Delivery List Buy (CE111)	Eurex
			30/12/1999	CASCADE participants	Verification of exercise data carrier; when using the 'positive procedure', the exercised trades must be released by deactivating the settlement block, using KVAS SA.	CASCADE
			03/01/2000	CASCADE participants	Verification of settlement list/data carrier(s)	CASCADE
			04/01/2000	Eurex participants	Verification of reports CE 100 Settled Delivery CE 080 Pending Delivery	Eurex

2.2.16 DMTP16

ID	Description	Product	Day	Simulation participants	Activity	System
DMTP16	Physical delivery of a German underlying instrument to 2 CASCADE participants	DRB GS WKN 804610 DRESDNER BANK AG O.N.	30/12/1999	Eurex participants	Opening of long and short positions	Eurex
			30/12/1999	Eurex participants	Exercise of options	Eurex
			03/01/2000	Eurex participants	Verification of Delivery List Sale (CE110) and Delivery List Buy (CE111)	Eurex
			03/01/2000	CASCADE participants	Verification of exercise data carrier; when using the 'positive procedure', the exercised trades must be released by deactivating the settlement block, using KVAS SA.	CASCADE
			04/01/2000	CASCADE participants	Verification of settlement list/data carrier(s)	CASCADE
			05/01/2000	Eurex participants	Verification of reports CE 100 Settled Delivery CE 080 Pending Delivery	Eurex

2.2.17 DMTP17

ID	Description	Product	Day	Simulation participants	Activity	System
DMTP17	Physical delivery of a German underlying instrument to 2 CASCADE participants	DRB GS WKN 804610 DRESDNER BANK AG O.N.	03/01/2000	Eurex participants	Opening of long positions	Eurex
			03/01/2000	Eurex participants	Exercise of options	Eurex
			04/01/2000	Eurex participants	Verification of Delivery List Sale (CE110) and Delivery List Buy (CE111)	Eurex
			04/01/2000	CASCADE participants	Verification of exercise data carrier; when using the 'positive procedure', the exercised trades must be released by deactivating the settlement block, using KVAS SA.	CASCADE
			05/01/2000	CASCADE participants	Verification of settlement list/data carrier(s)	CASCADE

2.2.18 DMTP18

ID	Description	Instrument	Day	Simulation participants	Activity	System
DMTP18	Pledging of eligible German securities as collateral with DBC by CASCADE participants	GS WKN 109001 7,375 TREUH.ANL. V.92	30/12/1999	CASCADE participants	Pledging of collateral into the Eurex pledged securities account with DBC. (Entry using KVEE-WE and parameter RTS; alternatively LIMA message MT523). Removal of the settlement block, using the KVAS-SA command (if required).	CASCADE
			03/01/2000	Eurex participants	Verification of Daily Security Movement and Coverage Report (CD020) (not available to NCMs)	Eurex

2.2.19 DMTP19

ID	Description	Instrument	Day	Simulation participants	Activity	System
DMTP19	Pledging of eligible German securities as collateral with DBC by CASCADE participants	GS WKN 109001 7,375 TREUH.ANL. V.92	03/01/2000	CASCADE participants	Pledging of collateral into the Eurex pledged securities account with DBC. (Entry using KVEE-WE and parameter RTS; alternatively LIMA message MT523). Removal of the settlement block, using the KVAS-SA command (if required).	CASCADE
			04/01/2000	Eurex participants	Verification of Daily Security Movement and Coverage Report (CD020) (not available to NCMs)	Eurex

2.2.20 DMTP20

ID	Description	Product	Day	Simulation participants	Activity	System
DMTP20	Opening of a position	FEU3 JAN 00	30/12/1999	Eurex participants	Opening of long and short positions.	Eurex
	Expiry of a future position		05/01/2000	Eurex participants	Verification of reports CB010 (position detail)	Eurex

2.2.21 DMTP21

ID	Description	Product	Day	Simulation participants	Activity	System
DMTP21	Order entry	Options products: SIE, CSGN, ODAX, OSMI, OGBM, OEU3	25/02/2000 / 28/02/2000	Eurex participants	Opening of positions: Long call Short call Long put Short put	Eurex
			28/02/2000 / 29/02/2000	Eurex participants	Verification of reports TC810, TC540, TC550 and CB010 to ascertain that all entries were successful	Eurex

2.2.22 DMTP22

ID	Description	Product	Day	Simulation participants	Activity	System
DMTP22	Order entry	Futures products: FDAX, FSMI, FGBM, CONF, FEU1, LIB3	25/02/2000 / 28/02/2000	Eurex participants	Opening of long and short positions.	Eurex
			28/02/2000 / 29/02/2000	Eurex participants	Verification of reports TC810, TC540, TC550 and CB010 to ascertain that all entries were successful	Eurex

2.2.23 DMTP23

ID	Description	Product	Day	Simulation participants	Activity	System
DMTP23	Order entry	Options products: SIE, CSGN, ODAX, OSMI, OGBM, OEU3	29/02/2000	Eurex participants	Opening of positions: Long call Short call Long put Short put	Eurex
			01/03/2000	Eurex participants	Verification of reports TC810, TC540, TC550 and CB010 to ascertain that all entries were successful	Eurex

2.2.24 DMTP24

ID	Description	Product	Day	Simulation participants	Activity	System
DMTP24	Order entry	Futures products: FDAX, FSMI FGBM, CONF FEU1, LIB3	29/02/2000	Eurex participants	Opening of long and short positions.	Eurex
			01/03/2000	Eurex participants	Verification of reports TC810, TC540, TC550 and CB010 to ascertain that all entries were successful	Eurex

2.2.25 DMTP25

ID	Description	Product	Day	Simulation participants	Activity	System
DMTP25	Quote entry	OGBM, CONF	29/02/2000	Eurex participants (Market maker)	Opening of long and short positions.	Eurex
			01/03/2000	Eurex participants (Market maker)	Verification of reports TC530 and TC810 to ascertain that all entries were successful	Eurex

2.2.26 DMTP26

ID	Description	Product	Day	Simulation participants	Activity	System
DMTP26	Entry of stop orders	FDAX	29/02/2000	Eurex participants	Entry of stop orders, with stop limits close to the last traded price; subsequent entry of limit orders triggering the stop orders	Eurex
			29/02/2000	Eurex participants	Verification as to whether the stop orders have been triggered and are active in the market, as market orders.	Eurex
			01/03/2000	Eurex participants	Verification of report TC540 to ascertain that all entries were successful	Eurex

2.2.27 DMTP27

ID	Description	Product	Day	Simulation participants	Activity	System
DMTP27	Entry of block trades	ODAX	29/02/2000	Eurex participants	Entry of block trades, subject to arrangements with another participant: Entry of block trade by the buyer of the option Ratification by the seller of the option	Eurex
			01/03/2000	Eurex participants	Verification of reports TC545, TC810 and CB010 to ascertain that all entries were successful	Eurex

2.2.28 DMTP28

ID	Description	Product	Day	Simulation participants	Activity	System
DMTP28	Entry of basis trades	FGBM GS WKN 113495 7,5 BUNDANL.V. 94/04	29/02/2000	Eurex participants	Entry of basis trades, subject to arrangements with another participant: Entry of basis trade by the futures buyer Ratification by the futures seller	Eurex
			01/03/2000	Eurex participants	Verification of reports TC810 and CB010 to ascertain that all entries were successful	Eurex

2.2.29 DMTP29

ID	Description	Product	Day	Simulation participants	Activity	System
DMTP29	Historical give-ups	ODAX	28/02/2000	Eurex participants	Opening of positions in the agent account (A1)	Eurex
			29/02/2000	Eurex participants	Give-up of trade dated 28/02/2000 on 29/02/2000	Eurex
			29/02/2000	Eurex participants	Verification on screen N010	Eurex
			01/03/2000	Eurex participants	Verification of reports CB010 - Position Detail Report, CB130, CB140, CB150, CB160	Eurex

2.2.30 DMTP30

ID	Description	Product	Day	Simulation participants	Activity	System
DMTP30	Historical Trade Transfer	FGBM	28/02/2000	Eurex participants	Opening of an agent account (A1) or proprietary account (P1, P2) position	Eurex
			29/02/2000	Eurex participants	Transfer of trade from 28/02/2000 to 29/02/2000	Eurex
			29/02/2000	Eurex participants	Verification on screens F050/F100	Eurex
			01/03/2000	Eurex participants	Verification of reports CB010 - Position Detail Report, CB130, CB140, CB150, CB160	Eurex

2.2.31 DMTP31

ID	Description	Product	Day	Simulation participants	Activity	System
DMTP31	Opening of positions	SIE GS WKN 723600 SIEMENS AG	25/02/2000	Eurex participants	Opening of long positions	Eurex
	Exercises of equity options		28/02/2000	Eurex participants	Exercise of an equity option by the holder of a long position	Eurex
	Assignment has occurred		29/02/2000	Eurex participants	Verification of Daily Exercise and Assign Summary Report (CE070)	Eurex
			29/02/2000	CASCADE participants	Verification of exercise data carrier	CASCADE
			01/03/2000	CASCADE participants	Verification of settlement data carrier	CASCADE

2.2.32 DMTP32

ID	Description	Product	Day	Simulation participants	Activity	System
DMTP32	Opening of positions	SIE GS WKN 723600 SIEMENS AG	28/02/2000	Eurex participants	Opening of long and short positions	Eurex
	Exercises of equity options		29/02/2000	Eurex participants	Exercise of an equity option by the holder of a long position	Eurex
	Assignment has occurred		01/03/2000	Eurex participants	Verification of Daily Exercise and Assign Summary Report (CE070)	Eurex
			01/03/2000	CASCADE participants	Verification of exercise data carrier	CASCADE
			02/03/2000	CASCADE participants	Verification of settlement data carrier	CASCADE

2.2.33 DMTP33

ID	Description	Product	Day	Simulation participants	Activity	System
DMTP33	Opening of positions	OGBM	25/02/2000	Eurex participants	Opening of long positions	Eurex
	Exercises of options on futures		28/02/2000	Eurex participants	Exercise of a future option by the holder of a long position	Eurex
	Assignment has occurred		29/02/2000	Eurex participants	Verification of Option on Futures Exercise Assignment Summary Report (CE071)	Eurex

2.2.34 DMTP34

ID	Description	Product	Day	Simulation participants	Activity	System
DMTP34	Opening of positions	OGBM	28/02/2000	Eurex participants	Opening of long and short positions	Eurex
	Exercises of options on futures		29/02/2000	Eurex participants	Exercise of a futures option by the holder of a long position	Eurex
	Assignment has occurred		01/03/2000	Eurex participants	Verification of Option on Futures Exercise Assignment Summary Report (CE071)	Eurex

2.2.35 DMTP35

ID	Description	Product	Day	Simulation participants	Activity	System
DMTP35	Physical delivery of a German underlying instrument to 2 CASCADE participants	DRB GS WKN 804610 DRESDNER BANK AG O.N.	25/02/2000	Eurex participants	Opening of long and short positions	Eurex
			25/02/2000	Eurex participants	Exercise of options	Eurex
			28/02/2000	Eurex participants	Verification of Delivery List Sale (CE110) and Delivery List Buy (CE111)	Eurex
			28/02/2000	CASCADE participants	Verification of exercise data carrier; when using the 'positive procedure', the exercised trades must be released by deactivating the settlement block, using KVAS SA.	CASCADE
			29/02/2000	CASCADE participants	Verification of settlement list/data carrier(s)	CASCADE
			01/03/2000	Eurex participants	Verification of reports CE 100 Settled Delivery CE 080 Pending Delivery	Eurex

2.2.36 DMTP36

ID	Description	Product	Day	Simulation participants	Activity	System
DMTP36	Physical delivery of a German underlying instrument to 2 CASCADE participants	DRB GS WKN 804610 DRESDNER BANK AG O.N.	28/02/2000	Eurex participants	Opening of long and short positions	Eurex
			28/02/2000	Eurex participants	Exercise of options	Eurex
			29/02/2000	Eurex participants	Verification of Delivery List Sale (CE110) and Delivery List Buy (CE111)	Eurex
			29/02/2000	CASCADE participants	Verification of exercise data carrier; when using the 'positive procedure', the exercised trades must be released by deactivating the settlement block, using KVAS SA.	CASCADE
			01/03/2000	CASCADE participants	Verification of settlement list/data carrier(s)	CASCADE
			02/03/2000	Eurex participants	Verification of reports CE 100 Settled Delivery CE 080 Pending Delivery	Eurex

2.2.37 DMTP37

ID	Description	Product	Day	Simulation participants	Activity	System
DMTP37	Physical delivery of a German underlying instrument to 2 CASCADE participants	DRB GS WKN 804610 DRESDNER BANK AG O.N.	29/02/2000	Eurex participants	Opening of long and short positions	Eurex
			29/02/2000	Eurex participants	Exercise of options	Eurex
			01/03/2000	Eurex participants	Verification of Delivery List Sale (CE110) and Delivery List Buy (CE111)	Eurex
			01/03/2000	CASCADE participants	Verification of exercise data carrier; when using the 'positive procedure', the exercised trades must be released by deactivating the settlement block, using KVAS SA.	CASCADE
			02/03/2000	CASCADE participants	Verification of settlement list/data carrier(s)	CASCADE

2.2.38 DMTP38

ID	Description	Instrument	Day	Simulation participants	Activity	System
DMTP38	Pledging of eligible German securities as collateral with DBC by CASCADE participants	GS WKN 109001 7,375 TREUH.ANL. V.92	28/02/2000	CASCADE participants	Pledging of collateral into the Eurex pledged securities account with DBC. (Entry using KVEE-WE and parameter RTS; alternatively LIMA message MT523). Removal of the settlement block, using the KVAS-SA command (if required).	CASCADE
			29/02/2000	Eurex participants	Verification of Daily Security Movement and Coverage Report (CD020) (not available to NCMs)	Eurex

2.2.39 DMTP39

ID	Description	Instrument	Day	Simulation participants	Activity	System
DMTP39	Pledging of eligible German securities as collateral with DBC by CASCADE participants	GS WKN 109001 7,375 TREUH.ANL. V.92	29/02/2000	CASCADE participants	Pledging of collateral into the Eurex pledged securities account with DBC. (Entry using KVEE-WE and parameter RTS; alternatively LIMA message MT523). Removal of the settlement block, using the KVAS-SA command (if required).	CASCADE
			01/03/2000	Eurex participants	Verification of Daily Security Movement and Coverage Report (CD020) (not available to NCMs)	Eurex

2.2.40 DMTP40

ID	Description	Product	Day	Simulation participants	Activity	System
DMTP40	Opening of a position	FEU3 FEB 00	28/02/2000	Eurex participants	Opening of long and short positions.	Eurex
	Expiry of a future position		02/03/2000	Eurex participants	Verification of reports CB010 (position detail)	Eurex

2.3 Clearing

2.3.1 CTP01

ID	Description	Instrument	Day	Simulation participants	Activity	System
CTP01	Individual entry *WPU Domestic* with countervalue on 29/12/1999, STD, or LIMA, settlement in euro on 03/01/2000	GS WKN 515100 BASF AG O.N.	29/12/1999	CASCADE participants	Entry of instruction KVEE-WE (sale) with parameter STD; subsequent validation, or corresponding LIMA message MT523	CASCADE
			29/12/1999	CASCADE participants (Counterparty)	Entry of matching instruction KVEE-MI (purchase) and subsequent validation or corresponding LIMA message MT521. Online verification of the matching status.	CASCADE
			03/01/2000	CASCADE participants	Verification of settlement list, settlement data carrier or KVDU account transaction display	CASCADE
			03/01/2000	CASCADE participants	Verification of list of valid instructions	CASCADE
			03/01/2000	CASCADE participants	Verification of matching instructions entered by the counterparty	CASCADE

2.3.2 CTP02

ID	Description	Instrument	Day	Simulation participants	Activity	System
CTP02	Individual entry *WPU Domestic* with countervalue on 29/12/1999, STD, or LIMA, settlement in euro on 03/01/2000	GS WKN 803200 COMMERZBANK AG O.N.	03/01/2000	CASCADE participants	Entry of instruction KVEE-WE (sale) with parameter STD; subsequent validation, or corresponding LIMA message MT523	CASCADE
			03/01/2000	CASCADE participants (Counterparty)	Entry of matching instruction KVEE-MI (purchase) and subsequent validation or corresponding LIMA message MT521. Online verification of the matching status.	CASCADE
			04/01/2000	CASCADE participants	Verification of settlement list, settlement data carrier or KVDU account transaction display	CASCADE
			04/01/2000	CASCADE participants	Verification of list of valid instructions	CASCADE
			04/01/2000	CASCADE participants	Verification of matching instructions entered by the counterparty	CASCADE

2.3.3 CTP03

ID	Description	Instrument	Day	Simulation participants	Activity	System
CTP03	Individual entry *WPU Domestic* without countervalue on 30/12/1999, STD, or LIMA, for settlement on 03/01/2000	GS WKN 103000 8,75 BUND ANL.V.90 DT.EINH.	30/12/1999	CASCADE participants	Entry of instruction KVEE-WE (outgoing) with parameter STD; subsequent validation, or corresponding LIMA message MT522	CASCADE
			03/01/2000	CASCADE participants	Verification of settlement list, settlement data carrier or KVDU account transaction display	CASCADE
			03/01/2000	CASCADE participants	Verification of list of valid instructions	CASCADE

2.3.4 CTP04

ID	Description	Instrument	Day	Simulation participants	Activity	System
CTP04	Individual entry *WPU Domestic* without countervalue on 04/01/2000, STD, or LIMA, for settlement on 05/01/2000	GS WKN 113953 7,75 BUNDESSCH. BR.A 1995/3	04/01/2000	CASCADE participants	Entry of instruction KVEE-WE (outgoing) with parameter STD; subsequent validation, or corresponding LIMA message MT522	CASCADE
			05/01/2000	CASCADE participants	Verification of settlement list, settlement data carrier or KVDU account transaction display	CASCADE
			05/01/2000	CASCADE participants	Verification of list of valid instructions	CASCADE

2.3.5 CTP05

ID	Description	Instrument	Day	Simulation participants	Activity	System
CTP05	Individual entry *WPU Domestic* with countervalue on 05/01/2000, SDS/immediate processing (entry until 09:00 for 1st SDS), or LIMA, settlement in euro on 05/01/2000	GS WKN 766400 VOLKSWAGEN AG ST O.N.	05/01/2000	CASCADE participants	Entry of instruction KVEE-WE (sale) with parameter SDS/immediate processing; subsequent validation, or corresponding LIMA message MT523	CASCADE
			05/01/2000	CASCADE participants (Counterparty)	Entry of matching instruction KVEE-MI (purchase) and subsequent validation, or corresponding LIMA message MT521	CASCADE
			05/01/2000	CASCADE participants	Verification of settlement list, settlement data carrier or KVDU account transaction display	CASCADE
			05/01/2000	CASCADE participants	Verification of list of valid instructions	CASCADE
			05/01/2000	CASCADE participants	Verification of matching instructions entered by the counterparty	CASCADE

2.3.6 CTP06

ID	Description	Instrument	Day	Simulation participants	Activity	System
CTP06	Individual entry *WPU Domestic* with countervalue on 30/12/1999, STD, without validation, settlement in euro on 03/01/2000 Validation to be carried out on 03/01/2000, until 09:00	GS WKN 761440 VEBA AG	30/12/1999	CASCADE participants	Entry of instruction KVEE-WE (sale) with parameter STD; without validation	CASCADE
			30/12/1999	CASCADE participants (Counterparty)	Entry of matching instruction KVEE-MI (purchase) without validation	CASCADE
			03/01/2000	CASCADE participants	Verification of list of unreleased instructions	CASCADE
			03/01/2000	CASCADE participants	Validation of matching instructions (sale)	CASCADE
			03/01/2000	CASCADE participants (Counterparty)	Validation of matching instructions (purchase)	CASCADE
			03/01/2000	CASCADE participants	Verification of settlement list, settlement data carrier or KVDU account transaction display	CASCADE
			03/01/2000	CASCADE participants	Verification of list of valid instructions	CASCADE
			03/01/2000	CASCADE participants	Verification of matching instructions entered by the counterparty	CASCADE

2.3.7 CTP07

ID	Description	Instrument	Day	Simulation participants	Activity	System
CTP07	Individual entry *WPU Domestic* with countervalue on 04/01/2000, STD, without validation, settlement in euro on 05/01/2000; Validation to be carried out on 05/01/2000, until 09:00	GS WKN 109009 7.5 TREUH.ANL 94/04	04/01/2000	CASCADE participants	Entry of instruction KVEE-WE (sale) with parameter STD; without validation	CASCADE
			04/01/2000	CASCADE participants (Counterparty)	Entry of matching instruction KVEE-MI (purchase) without validation	CASCADE
			05/01/2000	CASCADE participants	Verification of list of unreleased instructions	CASCADE
			05/01/2000	CASCADE participants	Validation of matching instructions (sale)	CASCADE
			05/01/2000	CASCADE participants (Counterparty)	Validation of matching instructions (purchase)	CASCADE
			05/01/2000	CASCADE participants	Verification of settlement list, settlement data carrier or KVDU account transaction display	CASCADE
			05/01/2000	CASCADE participants	Verification of list of valid instructions	CASCADE
			05/01/2000	CASCADE participants	Verification of matching instructions entered by the counterparty	CASCADE

2.3.8 CTP08

ID	Description	Instrument	Day	Simulation participants	Activity	System
CTP08	Entry of securities transfer with countervalue (*WUG*) on 29/12/1999, for value date 03/01/2000, settlement in EUR; *Note:* Countervalue < EUR 50,000, counterparties must be participants of DBC Ausland	AKV WKN 876178 AMSTRAD PLC	29/12/1999	OLGA participants	Online entry OKED-NA without validation by participant (OKKO), using transaction type WUG	OLGA
			03/01/2000	OLGA participants	Validation of transaction by the participant (OKKO) and release in the new year	OLGA
			03/01/2000	OLGA participants	Verification of settlement for delivered trade, using OKAN-DA	OLGA
			04/01/2000	OLGA participants	Verification of: - Positions and transactions displayed in *INPD* and *INUM* - Cash posting, using *UMS1* or *UMS2*	OLGA

2.3.9 CTP09

ID	Description	Instrument	Day	Simulation participants	Activity	System
CTP09	Entry of securities transfer with countervalue (*WUG*) on 03/01/2000, for value date 03/01/2000, settlement in EUR; *Note:* Countervalue < EUR 50,000, counterparties must be participants of DBC Ausland	AKV WKN 406765 8,5 EIB EUR. INV.BK 92/04	03/01/2000	OLGA participants	Online entry OKED-NA with validation by participant (OKKO or SWIFT File – MT580 via LIMA), using transaction type WUG	OLGA
			03/01/2000	OLGA participants	Verification of settlement for delivered trade, using OKAN-DA	OLGA
			04/01/2000	OLGA participants	Verification of: - Positions and transactions displayed in *INPD* and *INUM* - Cash posting, using *UMS1* or *UMS2*	OLGA

2.3.10 CTP10

ID	Description	Instrument	Day	Simulation participants	Activity	System
CTP10	Entry of securities transfer without countervalue (*WPU*) on 30/12/1999, for value date 03/01/2000; Counterparties must be participants of DBC-Ausland	AKV WKN 852009 PFIZER INC.	30/12/1999	OLGA participants	Online entry OKED-NA <u>without</u> validation by participant (OKKO), using transaction type WPU	OLGA
			03/01/2000	OLGA participants	Validation of transaction by the participant (OKKO) and release in the new year	OLGA
			03/01/2000	OLGA participants	Verification of settlement for delivered trade, using OKAN-DA	OLGA
			04/01/2000	OLGA participants	Verification of: - Positions and transactions displayed in *INPD* and *INUM*	OLGA

2.3.11 CTP11

ID	Description	Instrument	Day	Simulation participants	Activity	System
CTP11	Entry of securities transfer without countervalue (*WPU*) on 04/01/2000, for value date 04/01/2000; Counterparties must be participants of DBC-Ausland	AKV WKN 402252 9,125 UTD KINGDOM 91/01	04/01/2000	OLGA participants	Online entry OKED-NA with validation by participant (OKKO or SWIFT File – MT580 via LIMA), using transaction type WPU	OLGA
			04/01/2000	OLGA participants	Verification of settlement for delivered trade, using OKAN-DA	OLGA
			05/01/2000	OLGA participants	Verification of: - Positions and transactions displayed in *INPD* and *INUM*	OLGA

2.3.12 CTP12

ID	Description	Instrument	Day	Simulation participants	Activity	System
CTP12	Dividend payments Ex day 03/01/2000	GS WKN 849100 UNIFONDS	30/12/1999	CASCADE participants	Verification of KVGI disposition display	KADI
			03/01/2000	CASCADE participants	Verification of final income payment in KVGI. Verification of daily cash account statement (text code 61 for dividends, 63 for commissions); or verification of cash data carrier for the dividend payment.	KADI

2.3.13 CTP13

ID	Description	Instrument	Day	Simulation participants	Activity	System
CTP13	Total redemption via KADI on 04/01/2000 Clearing via LZB (instrument with maturity on 04/01/2000)	GS WKN 288148 7 STSPK.MUENCHEN IS.S159	30/12/1999		Verification of KVGI disposition display	KADI
			04/01/2000	CASCADE participants	Verification of final redemption payment in KVGI. Verification of daily cash account statement (text code 62 for redemptions, 63 for commissions). Verification of personalised cover letter – redemption/withdrawal. Verification of cash data carrier.	KADI
			04/01/2000	CASCADE participants	Verification whether the position was taken off the books, using the settlement list or the settlement data carrier.	CASCADE

2.3.14 CTP14

ID	Description	Instrument	Day	Simulation participants	Activity	System
CTP14	Individual entry *WPU Domestic* with countervalue on 03/01/2000, STD, or LIMA, settlement in euro on 04/01/2000 Redenomination; ex day 04/01/2000	GS WKN 600173 HACH AG VZO	03/01/2000	CASCADE participants	Entry of instruction KVEE-WE (sale) with parameter STD; subsequent validation, or corresponding LIMA message MT523	CASCADE
			04/01/2000	CASCADE participants	Verification of personalised cover letter TA234 – position redenomination and personalised cover letter – redenomination of pending trade	KADI
			04/01/2000	CASCADE participants (Counterparty)	Entry of matching instruction KVEE-MI (purchase) and subsequent validation or corresponding LIMA message MT521, including indication of changed nominal amount. Online verification of the matching status. Inquiry for the instructions.	CASCADE
			04/01/2000	CASCADE participants	Verification of settlement list or settlement data carrier(s) from 1st SDS	CASCADE
			04/01/2000	CASCADE participants	Verification of list of valid instructions	CASCADE
			04/01/2000	CASCADE participants	Verification of matching instructions entered by the counterparty	CASCADE

2.3.15 CTP15

ID	Description	Instrument	Day	Simulation participants	Activity	System
CTP15	Individual entry *WPU Domestic* with countervalue on 03/01/2000, STD, or LIMA, settlement in euro on 04/01/2000, Dividend payment; ex day 04/01/2000	GS WKN 634800 KABEL RHEYDT AG	03/01/2000	CASCADE participants	Entry of instruction KVEE-WE (sale) with parameter STD; subsequent validation, or corresponding LIMA message MT523	CASCADE
			03/01/2000	CASCADE participants (Counterparty)	Entry of matching instruction KVEE-MI (purchase) and subsequent validation, or corresponding LIMA message MT521	CASCADE
			04/01/2000	CASCADE participants	Verification of final income payment on the position, using disposition display KVGI. Verification of daily cash account statement with respect to the posting of an offsetting entry for the pending transaction, using text code 88 (text code 61 for dividends, 63 for commissions). Verification of personalised cover letters - pending transactions, concerning offsetting entries from the pending trade. Verification of KADI cash data carrier	KADI
			04/01/2000	CASCADE participants	Verification of settlement list, settlement data carrier or KVDU account transaction display	CASCADE
			04/01/2000	CASCADE participants	Verification of list of valid instructions	CASCADE
			04/01/2000	CASCADE participants	Verification of matching instructions entered by the counterparty	CASCADE

2.3.16 CTP16

Transactions

ID	Description	Instrument	Day	Simulation participants	Activity	System
CTP16	Individual entry *WPU Domestic* with countervalue on 28/02/2000, STD, or LIMA, settlement in euro on 01/03/2000	GS WKN 515100 BASF AG O.N.	28/02/2000	CASCADE participants	Entry of instruction KVEE-WE (sale) with parameter STD; subsequent validation, or corresponding LIMA message MT523	CASCADE
			28/02/2000	CASCADE participants (Counterparty)	Entry of matching instruction KVEE-MI (purchase) and subsequent validation or corresponding LIMA message MT521. Online verification of the matching status.	CASCADE
			01/03/2000	CASCADE participants	Verification of settlement list, settlement data carrier or KVDU account transaction display	CASCADE
			01/03/2000	CASCADE participants	Verification of list of valid instructions	CASCADE
			01/03/2000	CASCADE participants	Verification of matching instructions entered by the counterparty	CASCADE

2.3.17 CTP17

ID	Description	Instrument	Day	Simulation participants	Activity	System
CTP17	Individual entry *WPU Domestic* with countervalue on 29/02/2000, STD, or LIMA, settlement in euro on 01/03/2000	GS WKN 803200 COMMERZBANK AG O.N.	29/02/2000	CASCADE participants	Entry of instruction KVEE-WE (sale) with parameter STD; subsequent validation, or corresponding LIMA message MT523	CASCADE
			29/02/2000	CASCADE participants (Counterparty)	Entry of matching instruction KVEE-MI (purchase) and subsequent validation or corresponding LIMA message MT521. Online verification of the matching status.	CASCADE
			01/03/2000	CASCADE participants	Verification of settlement list, settlement data carrier or KVDU account transaction display	CASCADE
			01/03/2000	CASCADE participants	Verification of list of valid instructions	CASCADE
			01/03/2000	CASCADE participants	Verification of matching instructions entered by the counterparty	CASCADE

2.3.18 CTP18

ID	Description	Instrument	Day	Simulation participants	Activity	System
CTP18	Individual entry *WPU Domestic* without countervalue on 28/02/2000, STD, or LIMA, for settlement on 29/02/2000	GS WKN 103000 8,75 BUND ANL.V.90 DT.EINH.	28/02/2000	CASCADE participants	Entry of instruction KVEE-WE (outgoing) with parameter STD; subsequent validation, or corresponding LIMA message MT522	CASCADE
			29/02/2000	CASCADE participants	Verification of settlement list, settlement data carrier or KVDU account transaction display	CASCADE
			29/02/2000	CASCADE participants	Verification of list of valid instructions	CASCADE

2.3.19 CTP19

ID	Description	Instrument	Day	Simulation participants	Activity	System
CTP19	Individual entry *WPU Domestic* without countervalue on 29/02/2000, STD, or LIMA, for settlement on 01/03/2000	GS WKN 113953 7,75 BUNDESSCH. BR.A 1995/3	29/02/2000	CASCADE participants	Entry of instruction KVEE-WE (outgoing) with parameter STD; subsequent validation, or corresponding LIMA message MT522	CASCADE
			01/03/2000	CASCADE participants	Verification of settlement list, settlement data carrier or KVDU account transaction display	CASCADE
			01/03/2000	CASCADE participants	Verification of list of valid instructions	CASCADE

2.3.20 CTP20

ID	Description	Instrument	Day	Simulation participants	Activity	System
CTP20	Individual entry *WPU Domestic* with countervalue on 29/02/2000, SDS/immediate processing (entry until 09:00 for 1st SDS), or LIMA, settlement in euro on 29/02/2000	GS WKN 766400 VOLKSWAGEN AG ST O.N.	29/02/2000	CASCADE participants	Entry of instruction KVEE-WE (sale) with parameter SDS/immediate processing; subsequent validation, or corresponding LIMA message MT523	CASCADE
			29/02/2000	CASCADE participants (Counterparty)	Entry of matching instruction KVEE-MI (purchase) and subsequent validation, or corresponding LIMA message MT521	CASCADE
			29/02/2000	CASCADE participants	Verification of settlement list, settlement data carrier or KVDU account transaction display	CASCADE
			29/02/2000	CASCADE participants	Verification of list of valid instructions	CASCADE
			29/02/2000	CASCADE participants	Verification of matching instructions entered by the counterparty	CASCADE

2.3.21 CTP21

ID	Description	Instrument	Day	Simulation participants	Activity	System
CTP21	Individual entry *WPU Domestic* with countervalue on 28/02/2000, STD, without validation, settlement in euro on 29/02/2000 Validation to be carried out on 29/02/2000, until 09:00	GS WKN 761440 VEBA AG	28/02/2000	CASCADE participants	Entry of instruction KVEE-WE (sale) with parameter STD; without validation	CASCADE
			28/02/2000	CASCADE participants (Counterparty)	Entry of matching instruction KVEE-MI (purchase) without validation	CASCADE
			29/02/2000	CASCADE participants	Verification of list of unreleased instructions	CASCADE
			29/02/2000	CASCADE participants	Validation of matching instructions (sale)	CASCADE
			29/02/2000	CASCADE participants (Counterparty)	Validation of matching instructions (purchase)	CASCADE
			29/02/2000	CASCADE participants	Verification of settlement list, settlement data carrier or KVDU account transaction display	CASCADE
			29/02/2000	CASCADE participants	Verification of list of valid instructions	CASCADE
			29/02/2000	CASCADE participants	Verification of matching instructions entered by the counterparty	CASCADE

2.3.22 CTP22

ID	Description	Instrument	Day	Simulation participants	Activity	System
CTP22	Individual entry *WPU Domestic* with countervalue on 29/02/2000, STD, without validation, settlement in euro on 01/03/2000; Validation to be carried out on 01/03/2000, until 09:00	GS WKN 109009 7.5 TREUH.ANL 94/04	29/02/2000	CASCADE participants	Entry of instruction KVEE-WE (sale) with parameter STD; without validation	CASCADE
			29/02/2000	CASCADE participants (Counterparty)	Entry of matching instruction KVEE-MI (purchase) without validation	CASCADE
			01/03/2000	CASCADE participants	Verification of list of unreleased instructions	CASCADE
			01/03/2000	CASCADE participants	Validation of matching instructions (sale)	CASCADE
			01/03/2000	CASCADE participants (Counterparty)	Validation of matching instructions (purchase)	CASCADE
			01/03/2000	CASCADE participants	Verification of settlement list, settlement data carrier or KVDU account transaction display	CASCADE
			01/03/2000	CASCADE participants	Verification of list of valid instructions	CASCADE
			01/03/2000	CASCADE participants	Verification of matching instructions entered by the counterparty	CASCADE

2.3.23 CTP23

ID	Description	Instrument	Day	Simulation participants	Activity	System
CTP23	Entry of securities transfer with countervalue (*WUG*) on 28/02/2000, for value date 29/02/2000, settlement in EUR; *Note:* Countervalue < EUR 50,000, counterparties must be participants of DBC Ausland	AKV WKN 876178 AMSTRAD PLC	28/02/2000	OLGA participants	Online entry OKED-NA without validation by participant (OKKO), using transaction type WUG	OLGA
			29/02/2000	OLGA participants	Validation of transaction by the participant (OKKO) and release	OLGA
			29/02/2000	OLGA participants	Verification of settlement for delivered trade, using OKAN-DA	OLGA
			01/03/2000	OLGA participants	Verification of: - Positions and transactions displayed in *INPD* and *INUM* - Cash posting, using *UMS1* or *UMS2*	OLGA

2.3.24 CTP24

ID	Description	Instrument	Day	Simulation participants	Activity	System
CTP24	Entry of securities transfer with countervalue (*WUG*) on 29/02/2000, for value date 29/02/2000, settlement in EUR; *Note:* Countervalue < EUR 50,000, counterparties must be participants of DBC Ausland	AKV WKN 406765 8,5 EIB EUR. INV.BK 92/04	29/02/2000	OLGA participants	Online entry OKED-NA with validation by participant (OKKO or SWIFT File – MT580 via LIMA), using transaction type WUG	OLGA
			29/02/2000	OLGA participants	Verification of settlement for delivered trade, using OKAN-DA	OLGA
			01/03/2000	OLGA participants	Verification of: - Positions and transactions displayed in *INPD* and *INUM* - Cash posting, using *UMS1* or *UMS2*	OLGA

2.3.25 CTP25

ID	Description	Instrument	Day	Simulation participants	Activity	System
CTP25	Entry of securities transfer without countervalue (*WPU*) on 28/02/2000, for value date 29/02/2000; Counterparties must be participants of DBC-Ausland	AKV WKN 852009 PFIZER INC.	28/02/2000	OLGA participants	Online entry OKED-NA without validation by participant (OKKO), using transaction type WPU	OLGA
			29/02/2000	OLGA participants	Validation of transaction by the participant (OKKO) and release	OLGA
			29/02/2000	OLGA participants	Verification of settlement for delivered trade, using OKAN-DA	OLGA
			01/03/2000	OLGA participants	Verification of: - Positions and transactions displayed in *INPD* and *INUM*	OLGA

2.3.26 CTP26

ID	Description	Instrument	Day	Simulation participants	Activity	System
CTP26	Entry of securities transfer without countervalue (*WPU*) on 28/02/2000, for value date 28/02/2000; Counterparties must be participants of DBC-Ausland	AKV WKN 402252 9,125 UTD KINGDOM 91/01	28/02/2000	OLGA participants	Online entry OKED-NA with validation by participant (OKKO or SWIFT File – MT580 via LIMA), using transaction type WPU	OLGA
			28/02/2000	OLGA participants	Verification of settlement for delivered trade, using OKAN-DA	OLGA
			29/02/2000	OLGA participants	Verification of: - Positions and transactions displayed in *INPD* and *INUM*	OLGA

3 Glossary

Term	Explanation
1st Level Support	First level of contact for all inquiries to Deutsche Börse Group / Eurex. 1st level support is provided by the *Help Desk or the Year 2000 Coordination Centre.*
2nd Level Support	The members of the Year 2000 Simulation Team provide 2nd level support in their capacity as a Member Readiness Team. 2nd level support is supposed to be able to respond to all issues relevant to simulation, including open issues escalated by 1st level support, and the rectification of general issues.
3rd Level Support	3rd level support is provided by experts for the various systems, or representing the specialist departments involved. Contact to these experts is exclusive to *2nd level support* staff. No telephone numbers will be passed on to simulation participants.
Ageing of positions	Positions in simulation instruments or products must be aged, changing the current date to end-1999. This process is part of the preparation efforts for the simulation environment.
Back office systems	Participants' internal systems linked to the systems operated by Deutsche Börse Group / Eurex via interfaces.
Bilateral test	Pre-arranged testing procedure carried out between Deutsche Börse Group / Eurex and third parties who do not fully participate in one of the *Overall Simulations.*
Business continuity planning	Area within the Year 2000 Project dealing with the development and testing of *emergency procedures* covering the failure of individual systems or system components.
Business partner	All external business relationships of Deutsche Börse Group / Eurex.
Clearing applications	See *clearing systems.*
Clearing systems	Securities clearing and settlement systems operated by Deutsche Börse Clearing AG (e.g. CASCADE, OLGA).
Connection	Connection of *simulation participants* to the exchange network, using file transfer tools.
Connection test	The testing of connections to the dedicated simulation environment operated by Deutsche Börse Group / Eurex is only required for IBM environments, i.e. floor trading and clearing systems.
Core processes relevant for participants	Core business processes of Deutsche Börse Group / Eurex with maximum importance – in terms of volume – in production business, as set out in the Simulation Scripts.
Core systems	See *systems essential for simulation.*

Term	Explanation
Custodian	See *depository*.
Customer interfaces	All interfaces existing between the systems operated by Deutsche Börse Group / Eurex and third parties. Interfaces comprise the exchange of data and may be controlled automatically or manually.
Depository	Depositories are institutions keeping securities in safe custody, as well as purchasing or selling securities, on behalf of customers. Depositories acting on behalf of Deutsche Börse Clearing AG keep securities in safe custody and settle the corresponding securities transactions.
Dialogue application (3270)	Terminal connection with the IBM host operated by Deutsche Börse Group.
Emergency procedures	Organisational and technical procedures designed to safeguard the business operations of Deutsche Börse Group / Eurex in the event of failure of a process or system.
End-of-year simulation	Simulation of the turn of the year 1999/2000, including the trade dates 29/12/1999, 30/12/1999, 03/01/2000, 04/01/2000 and 05/01/2000. End-of-year simulation is a component of Overall Simulation I, of release simulations and of Overall Simulation II.
File transfer tools	Software used for the exchange of files and/or data between *simulation participants* and Deutsche Börse Group / Eurex.
Floor trading systems	Generic term for the BOSS and BOEGA systems operated within the cash *market segment*.
Frozen zone	Period of time from October 1999 up to and including the end of March 2000. During this period, Deutsche Börse Group / Eurex will not conduct any changes to their EDP inventory (hardware, software, infrastructure); *participants* are advised to follow suit.
Future date conditions	In addition to application dates, the date setting (*system date*) of hardware installations involved in simulation will be re-set to the turn of the year 1999/2000, or another future date.
Help Desk	A specific help desk has been set up on telephone +49-69 / 21 01 33 00 for all questions *simulation participants* may have about the Year 2000 Project.
Host	See *Mainframe*.
Host products	Generic term for network hardware and data processing software used on the host system.

Term	Explanation
IMS	Transaction monitor software running on the IBM *mainframe* systems of Deutsche Börse Group. IMS1 is the transaction monitor of the production environment. The monitor used for the year 2000 simulation environment is referred to as IMS24.
Individual simulation	See *release simulation.*
Information Products	Division of Deutsche Börse AG focusing on the following tasks: administration of instrument data (WSS); real-time and batch distribution of price and index data (TPF and WSSPrice); preparation and distribution of trading statistics; administration and generation of report records pursuant to section 9 of the German Securities Trading Act (WpHG) and transmission to the Federal Securities Supervisory Authority (TRICE).
Leap day simulation	Simulation of the leap day in the year 2000, comprising the following trade dates: 25/02/2000, 28/02/2000, 29/02/2000, 01/03/2000 and 02/03/2000. The leap day simulation is a component of release simulations and of Overall Simulation II.
Mainframe	IBM host computer operated by Deutsche Börse Group.
Market participants	*Participants* linked to the systems operated by Deutsche Börse Group / Eurex for one or more *market segments*.
Market segments	Deutsche Börse Group / Eurex have segmented the market into the cash market, derivatives market and clearing segments.
Minimum activities	Minimum testing activities required within the scope of Year 2000 Simulation for simulation participants to achieve *'ready' status.* Deutsche Börse Group / Eurex will be tracking the conduct of minimum activities.
'Not ready' status	Status of *simulation participants* who have failed to successfully complete the minimum activities, during simulation, in one or several market segments.
Overall Simulation	In contrast to ordinary *simulation* procedures, Overall Simulation is a comprehensive simulation of all business processes. For Deutsche Börse Group / Eurex this incorporates all systems required to carry out the core business processes.
Overall Simulation I	The first Year 2000 Overall Simulation conducted from 10 May 1999 to 30 June 1999, covering the turn of the year 1999/2000. Overall Simulation I consisted of four simulation cycles, plus one backup cycle.
Overall Simulation II	The second Year 2000 Overall Simulation conducted from 11 October 1999 to 1 November 1999, covering the turn of the year 1999/2000 and the leap day in the year 2000. Only one cycle will be offered. Participation in Overall Simulation II is optional for participants with status "successful". For the others participation at Overall Simulation II is highly recommended.
Participant	See *simulation participant.*
Print files	Lists transmitted to *simulation participants* in file format, for printing or processing

Term	Explanation
	purposes.
Production environment	Overall configuration of hardware and software platforms used for production.
'Ready' status	Status of *simulation participants* who successfully participated in simulation, with all open questions or issues raised by the respective *simulation participant* and Deutsche Börse Group / Eurex resolved. *Simulation participants* and *third parties* confirm their readiness to Deutsche Börse Group / Eurex by returning a feedback sheet.
Release simulations	Individual simulations carried out for systems operated by Deutsche Börse Group / Eurex for which a new release will be introduced in 1999 (e.g. Eurex Release 3.0).
Relevant core business processes	See *core processes relevant for participants.*
Setting the date ahead	The *system date* must be set to year-end in preparation for Year 2000 Simulation.
Simulation	The simulation process provides Deutsche Börse Group / Eurex and their participants with the opportunity of testing the millennium change and the leap day in year 2000 under *future date conditions*, in a separated, risk-free, yet near-production manner.
Simulation calendar	Assignment of simulation activity (online times and batch timings for each market segment) to each simulation day (calendar day and simulated traded date) for each *cycle*.
Simulation conduct	Execution of simulation involving *simulation participants* and the corresponding systems operated by Deutsche Börse Group / Eurex.
Simulation cycle	See *cycle.*
Simulation environment (dedicated)	System environment operated by Deutsche Börse Group / Eurex which is separated from production systems and used for simulation purposes.
Simulation environment (permanent)	A permanent simulation environment is operated in parallel to the production environments for the Xetra® and Eurex® trading systems. These environments are operated on a continuous basis. *Simulation participants* are thus able to simulate at any time, in addition to special, pre-arranged simulation procedures such as the Year 2000 Simulation.
Simulation Guide	Document containing general information on the Year 2000 Simulation conducted by Deutsche Börse Group / Eurex which was distributed to all *participants* in December 1998.
Simulation participants	Simulation participants include clearing customers as well as cash market or derivatives market participants or third parties participating in one or several

Term	Explanation
	simulation cycles, or in bilateral tests.
Simulation participation	Participation in simulation activities requires the registration for one of the cycles and, in the case of IBM/SNA application, a successful *connection test.*
Simulation Scripts	Guideline prescribing activities for all *simulation participants*, comprising both general information on simulation procedures as well as detailed prescriptions regarding individual simulation days.
Simulation transactions	Description of transactions to be executed in the course of simulation, including the systems involved, dates, activities and verifications to be carried out by *simulation participants.*
Slot	Firmly agreed date and time for the execution of *connection test* with each *simulation participant.*
Special 2000	Dedicated information medium established for the Year 2000 Project in order to inform participants of all activities carried out by Deutsche Börse Group / Eurex within the scope of year 2000 preparations. Special 2000 is distributed by mail. Alternatively, all issues are available for download from the special website www.y2k.exchange.de (Download Area, participants only).
System date	Hardware date of a computer (e.g. *mainframe*, server, PC).
Systems Readiness	Area of the Year 2000 Project which is responsible for the co-ordination of internal adjustments to system components required to ensure the year 2000 readiness of Deutsche Börse Group / Eurex.
Technical connection	Type of connection of *simulation participants* to the simulation participant (predominantly with respect to hardware components).
Technical Connection Guide	Document providing *simulation participants* with information on the technical connection during simulation, with a focus on batch file transfers to the *mainframe*.
Test banks	Banks specially created for simulation purposes, which are used as counterparties for certain simulation activities. These banks do not exist in the *production environment.*
Test cycle	See *simulation cycle.*
Test data carrier	Data carrier containing test data, or empty data carrier.
Test files	Test data for immediate processing by standard applications.

Term	Explanation
Testing environment (dedicated)	Testing environment operated in parallel to the *production environment.* The testing environment is operated on physically separated hardware. This allows for the testing of *future date conditions*. Also refer to *simulation environment (dedicated).*
Testing environment (separated)	Testing environment operated in parallel to the *production environment.* The testing environment may be operated on the same hardware as the production environment. As a result, the system date cannot be set manually to the year 2000.
Third parties	References to third parties relate to business partners of Deutsche Börse Group / Eurex with special functions or tasks.
Trading applications	See *trading systems.*
Trading hours	Designated schedule for open trading in the trading systems, comprising various trading periods which are specific to each system (such as pre-trading, continuous trading, auctions, etc.).
Trading systems	Cash market systems comprise of Xetra®, BOSS and BOEGA (with the latter two used for floor trading). Eurex® is used for derivatives trading.
Transaction data	Data subject to permanent changes (in contrast to master data), e.g. "instructions in entry status".
Transition to the year 2000	The process of changing the date from 31/12/1999 to 01/01/2000.
Turn-of-the-year simulation	See *end-of-year simulation*.
Year 2000 Coordination Center	Central point of contact within the Year 2000 Project organisation, both for internal and external communication. • Telephone +49 / 69 / 21 01 33 00 • Fax +49 / 69 / 21 01 33 01 • E-mail YEAR2000@Exchange.de • Internet www.Y2K.Exchange.de • Mail address Deutsche Börse AG Year 2000 Coordination Center D-60284 Frankfurt am Main