X-pand into the Future

e u r e x *circular 080/02*

Date: Frankfurt, August 29, 2002
Recipients: All Eurex members and vendors
Authorized by: Jürg Spillmann

⚠ **Action Required** ⚠ **High Priority**

1. Release 6.0 - Distribution of Simulation Kits and Additional Information
2. Advanced Simulation

Related Eurex Circulars: 059/02, 077/02 (Topic 1), 071/02 (Topic 2)
Contact: Technical Helpdesk: +49 (0)69 21 01-12 00

Content may be most important for:	**Attachments:**
➲ All Departments	Allocation of Products to Broadcast Stream Groups

Summary:

1. Release 6.0 - Distribution of Simulation Kits and Additional Information

KIT Distribution: After close of trading on **Friday, August 30,** 2002 Eurex will distribute the simulation kits for Eurex Release 6.0, GATE 3.1 and GATE 3.1 Update 1. System administrators must ensure that there is sufficient storage capacity in the simulation environment to receive the transfer, and that it is reachable via FTP on Friday evening. The kits will be sent only to the Report nodes. In addition, the kits (including the @Eurex kit) will be made available for downloading from the members-only section of our web-site "www.eurexchange.com" from September 2, 2002.

Please note that for the GATE 3.1 software, for MISSes as well as Workstations, it is imperative that the Host-names of the machines and their LAN Host names are identical to each other.

Split of Public Inside Broadcast Stream: With the introduction of Eurex Release 6.0, the public Inside Market Broadcast Stream (Broadcast Stream X) can be split into a number of groups. The Final Technical Release Notes published with Circular 059/02 contain full details, and the allocation of products to Broadcast groups in the Release 6.0 simulation is shown in the attachment.

User Profiles: User profiles from the current simulation environment will be maintained over the transfer to Release 6.0 simulation.

2. Advanced Simulation

Further details on the additional simulation environment referred to in Circular 071/02 can be found in the member section of our web-site "www.eurexchange.com" under 'special > advanced simulation'. This additional service would allow members to continue simulation against the current production release.

Eurex Deutschland
D-60485 Frankfurt am Main
www.eurexchange.com

Functional Member Readiness
Tel. +49-69-2101-1700
Fax +49-69-2101-1701

Alternative
Tel. +49-69-9770-1700
Fax +49-69-9770-1701

Management Board:
Rudolf Ferscha (CEO), Jürg Spillmann,
Daniel Gisler, Thomas Lenz,
Michael Widmer

1. Release 6.0 - Distribution of Simulation Kits and Additional Information
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1. Release 6.0 - Distribution of Simulation Kits and Additional Information

KIT Distribution: In preparation for the start of Eurex Release 6.0 Simulation on September 9, 2002, Eurex will distribute the Eurex 6.0, GATE 3.1, and GATE 3.1 Update 1 software kits to the simulation environments of all members after close of trading on **Friday, August 30, 2002**. The software will be sent exclusively to the report nodes.

Directories and required storage space for the transfer are as follows:

SUN Solaris (MISS)	/opt/gate/transferdir/release01	60 MB (SUN) + 45 MB (Windows 2000/XP)
Windows 2002 (MISS)	<ftp-root directory>\release01	45 MB (Windows 2000/XP)

The Simulation kits must be installed according to the 'Read-me' file which will be transferred with the kits to the appropriate directory.

Please forward this circular to your system administrator so that the data files which are no longer required can be deleted before the software transfer (e.g. old software kits, Theoretical Price Files, Reports). Please also make sure that your simulation environment is connected to the Eurex network on Friday, August 30, 2002, from 22:00 CET.

If you have not received the software by Monday, September 2, 2002, please contact our Technical Help-desk on +49 69-2101-1200.

Additionally, from September 2, 2002 the software will be available for download from our web-site "www.eurexchange.com" under the path 'info for members > Eurex software kits > Release 6.0 simulation'. If you have problems logging in to the Members' section, please contact Functional Member Readiness at +49 (0)69 2101 1700.

Before the installation of the Eurex 6.0 simulation kits, it is necessary to install GATE 3.1 and GATE 3.1 Update 1. Note that for Eurex 6.0 and GATE 3.1 only the operating systems Windows 2000 with Service Pack 2 (MISS and workstations), Windows XP for workstations only, and Sun Solaris 8 Hardware revision 02/02 or higher are supported. **The Windows NT operating system will no longer be supported**. Please refer to the Front End Sizing Guidelines for details of patch levels required (see Circular 077/02).

Please note that for the GATE 3.1 software, for MISSes as well as Workstations, it is imperative that the Host-names of the machines and their LAN Host names are identical to each other. The configuration can be verified with the tool 'nodeid' in …/opt/gate/base91/bin. If the LAN Host names of the machines are not displayed, the configuration is incorrect. In such cases, please contact the Technical Helpdesk.

Split of Public Inside Broadcast Stream (X): With the introduction of Eurex Release 6.0, the public Inside Market Broadcast Stream (Broadcast Stream X) can be split into a number of groups. This gives members the possibility to reduce the volume of the Public Broadcast Stream by excluding certain Broadcast Groups. The Final Technical Release Notes published with Circular 059/02 contains full details. The products set up in Release 6.0 simulation and the allocation of products to Broadcast groups is shown in the attachment.

User Profiles: The user profiles from the current simulation environment will be maintained over the transfer to Release 6.0 simulation.

2. Advanced Simulation

Further details on the additional simulation environment referred to in Circular 071/02 can be found in the member section of our web-site "www.eurexchange.com" under 'special > advanced simulation'. This additional service would allow members to continue simulation against the current production release.

Frankfurt, August 29, 2002

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Management Board:
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Michael Widmer

Eurex Release 6.0 Simulation – Products and Broadcast Group Assignments

1. List of Products Set Up in the Eurex Release 6.0 Simulation Environment

ID	Description	ID	Description
Stock Products, Type: OSTK		***Index Products, Type: FINX/OINX***	
ALV	Allianz-Holding	**FDAX**	DAX® Futures
AVE	Aventis	**FESB**	DJ EURO STOXX BANKS
BAY	Bayer	**FESX**	Dow Jones Euro STOXX® 50 Futures
BMW	BMW	**FFOX**	HEX25 Futures
CIS	Cisco Systems	**FGTI**	DJ GLOBAL TITANS 50 Futures
CSGN	Credit Suisse Group N	**FN50**	NEMAX 50 Futures
DBK	Deutsche Bank	**FSMI**	SMI® Futures
DTE	Deutsche Telekom AG	**FSTB**	DJ STOXX 600 BANKS Futures
HOL	Holderbank I	**FSTX**	Dow Jones STOXX® 50 Futures
MOB	Mobilcom	**ODAX**	DAX® Options
NOA3	Nokia Corporation	**OESB**	DJ EURO STOXX BANKS Options
PHI1	Philips	**OESX**	Dow Jones Euro STOXX® 50 Options
SET	Tele. Italia	**OFOX**	HEX25 Options
SIE	Siemens	**OGTI**	DJ GLOBAL TITANS 50 Options
UBSN	UBS AG N	**ON50**	NEMAX 50 Options
VOW	VW	**OSMI**	SMI® Options
		OSTX	Dow Jones STOXX® 50 Options
Single Stock Futures Products, Type: FSTK		***Capital Market Products, Type: FBND/OFBD***	
DTEC	Dt. Telekom with Cash Settlement	**FGBL**	Euro-BUND Futures
DTEF	Dt. Telekom with Physical Delivery	**FGBM**	Euro-BOBL Futures
		FGBS	Euro-SCHATZ Futures
Money Market Products, Type: FINT/OFIT		**FGBX**	Euro-BUXL Futures
FEU3	Three-Month EURIBOR Futures	**OGBL**	Options on Euro-BUND Futures
OEU3	Options on Three-Month EURIBOR Futures	**OGBM**	Options on Euro-BOBL Futures
FEU1	One-Month EURIBOR Futures	**OGBS**	Options on Euro-SCHATZ Futures
		CONF	CONF Futures
EEX Products, Type: FENE		***Delta Neutral Trading Products***	
F1BM	Monthly Base Load	**DDAX**	DNTP based on ODAX
F1BQ	Quarterly Base Load	**DGBL**	DNTP based on OGBL
F1BY	Yearly Base Load		
F1PM	Monthly Peak Load		
F1PQ	Quarterly Peak Load		
F1PY	Yearly Peak Load		

The products above will be assigned to all members at the start of simulation.

2. Assignment of Products to Broadcast Groups

Groups	Interest Rate Futures & Options incl. Money Market	EEX	German Index Products	Supra-national Index Products	German Equity Products	Swiss Index & Equity Products	Other Options (HEX, Europe, USA)	OVER
Group Short Name	A	B	C	D	E	F	G	Z
	OGBL	F1BM	ODAX	FESB	ALV	CSGN	AVE	CONF
	OGBM	F1BQ	ON50	FGTI	BAY	HOL	CIS	FDAX
	OGBS	F1BY	DDAX	FSTB	BMW	OSMI	NOA3	FESX
	OEU3	F1PM		OESB	DBK	UBSN	FFOX	FGBL
	DGBL	F1PQ		OESX	DTE		OFOX	FGBM
		F1PY		OGTI	DTEC		PHI1	FGBS
				OSTX	DTEF		SET	FGBX
					MOB			FN50
					SIE			FSMI
					VOW			FSTX
								FEU1
								FEU3