# **e u r e x** *c i r c u l a r 5 4 / 9 9*

To: All Eurex members and vendors

Date: Frankfurt, 25th June 1999

**Eurex Release 3.0 Simulation Guide**

Dear Sir or Madam,

Attached you will find the Simulation Guide for the forthcoming Eurex Release 3.0 Simulation (12th July to 3rd September 1999).

The main contents of this document are

- important information for Eurex members for preparing and performing the simulation,
- notes on the simulation of the Pro Rata Matcher,
- notes on the simulation of HEX products,
- Fax-Reply for stating simulation results,
- update of simulation calendar,
- Simulation Script for performing the Year 2000 test integrated in the simulation.

If you have any questions, please contact the Eurex Member Readiness Team at +49-(0)69-2101-1700.

Yours sincerely,

Andreas Preuß

Hartmut Klein

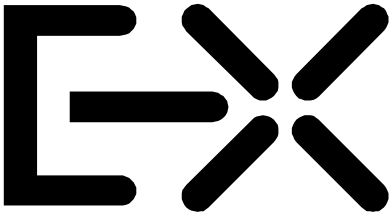
Attachment

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*X-pand into the* **Future**



# Eurex Release 3.0 Simulation Guide

## Eurex Release 3.0 Simulation, 12th July – 3rd September 1999

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# 1 Introduction

This document is intended to give Eurex Members an overview of the Eurex Release 3.0 Simulation to be performed from 12th July to 3rd September 1999 in the simulation environment of the Eurex System.

It is directed to all Eurex Members' Central Co-ordinators, System Administrators, and Year2000 co-ordinators who will be involved in the simulation.

# 2 Eurex Release 3.0 Simulation, 12th July – 3rd September 1999

## 2.1 Approach and Objectives

The Eurex Release 3.0 Simulation will be performed in order to ensure a smooth transition from Eurex Release 2.0 to Eurex Release 3.0. It has the following objectives:

- Ensure readiness of members' software applications with regard to the VALUES API interface for the MISS architecture and changed MEMPI interface for User Devices
- Enable MISS users to become familiar with the new graphical user interface
- Simulate the steps necessary for Eurex Release 3.0 production roll-out
- Provide a further opportunity for members to verify their Year 2000 compliance

The simulation will be performed in three phases:

| Phase | Period | Focus | Overall Focus |
|---|---|---|---|
| **Phase 1:** | 12th July to 22nd July 1999 | Successive connection of User Devices and MISSs. | Gain familiarity with new installation and Graphical User Interface. Ensure third party software applications readiness for Release 3.0 MEMPI and/ or VALUES API based products |
| **Phase 2:** | 26th July to 6th August 1999 | Year 2000 and leap year test, Pro Rata Matcher, HEX products | |
| **Phase 3:** | 9th August to 3rd September 1999 | Additional Development and Test Period | |

## 2.2 Mandatory Participation

In order to ensure a smooth transition to Eurex Release 3.0, all members are advised to take part in the simulation.

All members who intend to use the new MISS architecture in production are obliged to test their installations in the simulation environment beforehand.

The simulation is strongly recommended for:

- all Clearing Members
- those members who may have open issues remaining from the Year 2000 Overall Simulation I that Eurex and Deutsche Börse Group conducted from 10th May 1999 to 30th June 1999

For Members who will install a MISS architecture in production on 6th September 1999 or shortly afterwards, it is strongly recommended to take part in the Eurex Release 3.0 from the beginning. In the context of Year 2000 and leap year tests, participation of Phase 2 of the Eurex Release 3.0 Simulation is also strongly recommended.

For members who plan to take their MISS installation into production at a later point of time, prior tests during the Year 2000 Overall Simulation II (for introduction in November 1999) or in the permanent simulation (for introduction after 17th January 2000) will be mandatory.

In case a member fails to participate as recommended, Eurex and Deutsche Börse Group will take appropriate measures.

# 3 Performing the Simulation

## 3.1 Timeline for Simulation Preparation

### Registration

In Circular 45/99, Eurex asked all members to send a simulation registration by 31st May 1999 using the fax reply attached to the circular. All members who have not yet sent their registration form are kindly asked to register with Eurex Functional Member Readiness (see: Support, p. 7).

### Simulation Preparation

Prior to the simulation and during all phases, Eurex members and vendors are expected to train sufficient trading and operating staff in operating the new front-end architecture and the new GUI.

The dates for the delivery of the software are:

| | Distribution to members | Check Receipt | Remark |
|---|---|---|---|
| **Simulation Kits for UD based architecture** | 5th July 1999 | On 6th July, please check receipt of all files | The software will be transferred after trading. Please keep your installations ready for receipt |
| **Simulation Kits for MISS based architecture*, Cobol Runtime, USIM file** | 5th July to 7th July 1999 | On 8th July, please check receipt of all files | |

* Simulation kits will be provided for the chosen MISS hardware platform as well as for Windows NT.

The transfer account for despatching the simulation software to members who registered for simulation with a MISS configuration will be provided by Customer Service in good time ahead of the transfer.

There are 12 types of kit each being represented by an " X " in the following matrix:

| | | Compaq – Open VMS | IBM - AIX | SUN - Solaris | Windows/ NT |
|---|---|---|---|---|---|
| **Kits for UD based architecture** | UD-Kit | X | X | | |
| | SAT-Kit | X | X | | |
| **Kits for MISS based architecture** | Eurex 3.0 Kit | X | X | X | X |
| | Gate 1.1 Kit | X | X | X | X |

**BOF/Report Nodes**

After Year 2000 Overall Simulation I, the simulation data base will be rolled back in order to start Eurex Release 3.0 Simulation with the system date 6th December 1999. Therefore, the report and BOF nodes will be assigned to the User Devices as they were on 23rd April 1999 (i.e., prior to Year 2000 Overall Simulation I). If you wish to change these settings, please send a facsimile to Eurex Technical Member Readiness at fax no. +49 (0) 69-2101-1711 with the following subject line: *BOF/report node change for Eurex Release3.0 Simulation*.

**Members' Positions on First Simulation Day**

Likewise, members' positions will be based on trades generated in the simulation environment prior to the Year 2000 Overall Simulation I. Therefore, on 12th July 1999 (system date 6th December 1999), all members' positions in the simulation environment will be set to the positions existing as of 23rd April 1999 (system date 1st December 1999).

This is necessary from the Eurex side because the correct transfer of positions is a critical step in moving from Eurex Release 2.0 to Eurex Release 3.0 in production, and has therefore to be confirmed during simulation.

## 3.2 Simulation Calendar

In the first week of simulation, the Simulation Calendar reflects the scheduled successive introduction of User Device based Eurex Release 3.0 installations and MISS based installations. Thus, on 12th July 1999, a log-in into the simulation environment will only be possible for User Devices. From 14th July 1999 onwards, MISS installations can also be connected to the simulation environment.

After 3rd September 1999, the simulation environment will stay open until 24th September for permanent simulation.

### Updates to the Simulation Calendar

As communicated in Eurex Circular 48/99, the simulation times were extended during Phase2 of the simulation. A Focus Trading Day for testing the new ProRata Matching functionality was introduced on 3rd August 1999.

Please find the Simulation Calendar in Appendix 4.3.

### Batch Review

On each simulation day on which a batch run is performed, the resulting reports will be despatched to members in the late evening. The review of the reports on the members' side can be performed on the day following the batch.

## 3.3 Functional Set-up

### Testing and Training GUI Functionality

Eurex expects all members who will introduce the new front end to make themselves familiar with the functionalities of the GUI. A short overview of functions to be exercised can be found in the **checklist** contained in Appendix 4.4.

### Performing a Year 2000 Test (26th July to 6th August 1999)

During the simulation, members have the opportunity to test their installations under Year2000 conditions in conjunction with Eurex Release 3.0 software for User Device and MISS.

The respective system dates of year change and leap year will be simulated from 26th July 1999 to 6th August 1999, i.e. in Phase 2 of the simulation.

In addition, the related systems of Deutsche Börse Clearing will be available for simulation during this period.

Note: All delivery instructions resulting from Swiss Franc denominated products and/or delivery instructions which include a Swiss member will not be processed by SEGA. The instruction will remain in the pending list and will appear in the late delivery report.

The simulation will follow the pattern of the Year2000 Overall Simulation I that Eurex and Deutsche Börse Group conducted from 10th May 1999 to 30th June 1999 with the exception of two items:

- The system date 29th December will not be simulated
- The leap year related system dates, i.e. 25th February 2000, 28th February 2000, 29th February 2000, and 1st March 2000 will be included

For performing the necessary trades and business processes, participants are kindly asked to use the simulation script contained in Appendix 4.6. The script covers only the Year 2000 and leap year relevant system dates simulated between 26th July and 6th August 1999. It replaces Part V of the Simulation Script of Overall Simulation I. Mutatis mutandis, Part I and III of the Simulation Script of Overall Simulation I can still be used for reference.

For participants simulating with Xetra and Deutsche Börse Clearing applications in the period between 26th July and 6th August 1999, the Year 2000 Project of Deutsche Börse Group will provide a modified script. It will be distributed as an attachment to a "Special2000" newsletter.

**Testing Pro Rata Matcher Functionality – Focus Trading Day on 3rd August 1999**

For a functional description of the Pro Rata Matcher, please confer Eurex Release 3.0 Functional Release Notes (Eurex Circular No. 48/99). Detailed information about the Pro Rata Matcher will be contained in the Eurex Trading System User Guide and the Eurex Member Manual Trading (to be published in the near future, see Appendix 4.2).

As communicated in Eurex Circular No. 48/99, it is planned to assign the Eurex Short-term Interest Rate (STIR) Futures to this new matching algorithm. Dependent on the decision of the Eurex Exchange Council and the Eurex Executive Board, the current preliminary intention is to introduce the Pro Rata Matcher for Eurex STIR futures (FEU1, FEU3, and FLI3) on 14th September 1999. More information on the introduction of the Pro Rata Matcher in production will be communicated via Eurex Circular in the next few weeks.

Nevertheless, on 26th July, the products FEU1, FEU3, and LIB3 will be assigned to the Pro Rata Matcher in the simulation environment. From the beginning of phase 2 of the simulation (i.e., 28th July 1999) on, participants can simulate trading with this matching algorithm.

On 3rd August 1999 (System date 25th February 2000), there will be a focus trading day for the Pro Rata Matcher in order to concentrate the trading volume in these products.

All members are kindly asked to generate trades in FEU1 and FEU3 on 3rd August 1999. No focus is required to generate trades in LIB3.

**Acquaintance with HEX Products on Eurex – Focus Trading Day on 28th July 1999**

Eurex Release 3.0 Simulation will offer its participants the opportunity to simulate the trading of derivative products listed on HEX (Helsinki Securities and Derivatives Exchange). The HEX products set up in the simulation environment are contained in the product list in Appendix 4.5.

In order to test all business processes involved with trading and clearing HEX products, Eurex kindly asks all participants to focus on trading the HEX products on 28th July 1999.

Product specifications and dates for introduction in the production environment will be communicated in the coming weeks.

## 3.4 Support

| *For questions on* | *Please contact* | *at phone* | *or fax* |
|---|---|---|---|
| Simulation Calendar, Simulation Checklists, Applications, Eurex Circulars | Eurex Functional Member Readiness | +49 (0) 69-2101-1700 | +49 (0) 69-2101-1701 |
| Technical Set-up | Eurex Technical Helpdesk | +49 (0) 69-2101-1200 | +49 (0) 69-2101-1201 |
| Functionalities, Products | Eurex Market Supervision, Clearing | +49 (0) 69-2101-1250 | +49 (0) 69-2101-4334 |

## 3.5 Reporting

Eurex needs to gain an authentic status on the readiness of Members' installations. All simulation participants are kindly asked to report regularly on simulation activities and changes in the readiness status of their software applications.

For this, please make copies of the fax reply (see Appendix 4.1) and send your updated status every Friday on

- 16th July 1999,
- 23rd July 1999,
- 30th July 1999,
- 6th August 1999,
- 13th August 1999,
- 20th August 1999,
- 27th August 1999 (only if MISS is used), and
- 3rd September 1999 (only if MISS is used)

to:

**Eurex Functional Member Readiness Fax: +49 (0) 69-2101-1701**

Eurex Functional Member Readiness will contact those members for follow-up who fail to send the fax reply.

**After a member has completed all relevant tests and reported full readiness, no further updates will be required under normal circumstances.**

# 4 Appendices

## 4.1 Fax-Reply

(See next page)

# F a x - R e p l y

Eurex Release 3.0 Simulation 12th July 1999 – 3rd September 1999

We kindly ask you to fill in and return this fax each Friday from 16 th July to 3rd September 1999

**to: Eurex Member Readiness Frankfurt:** **Fax: +49 (0) 69-2101-1701**

MEMBER – ID __ __ __ __ __ Name _____

Company _____ Phone _____

| **Front Office** | **MISS** | **User Device** |
|---|---|---|
| Successfully traded with Eurex new front end | ❍ | |
| Third Party Software delivered and installed | ❍ | ❍ |
| Name of product (incl. version number): | | |
| Successfully traded with Third Party Software or self developed trading application | ❍ | ❍ |
| Sufficiently trained in using and operating the new front end | ❍ | |
| Trades in Pro Rata-Matcher matched products performed and successfully tested with Front Office Software Applications (from 26th July 1999) | ❍ | ❍ |
| **All Front Office Applications are ready for production** | ❍ | ❍ |
| In case of problems, please describe | | |

| **Back Office** | **MISS** | **User Device** |
|---|---|---|
| Trades fed into back office system | ❍ | ❍ |
| Name of product (incl. version number) | | |
| Settlement prices processed correctly | ❍ | ❍ |
| Theoretical Price File processed correctly | ❍ | ❍ |
| End of day processing performed correctly | ❍ | ❍ |
| **All Back Office Applications are ready for production** | ❍ | ❍ |
| In case of problems, please describe | | |

Date Signature

## 4.2 Related Documentation

For further information on the simulation and on the introduction of Eurex Release3.0, please refer to the Eurex Circulars and documentation listed below. All Circulars and documents can be downloaded from the Internet at **http://www.eurexchange.com**. Circulars are contained in the password-protected section “Members/ Download/ Circulars/ Functional”. Manuals can be downloaded from “Members/ Download/ Manuals”. Documentation on Values API can be found at “Entrance Hall/ Access to Eurex/ Technical Infrastructure”. For information specifically relating to the Year 2000 simulation offered by Eurex and Deutsche Börse Group, please refer to the web site **http://www.y2k.exchange.de**.

**Documentation Mentioned in this Guide**

| Document | Topic | Date (1999) | Comment |
|---|---|---|---|
| Eurex Circular No. 30/99 | Year 2000 Project: Special 2000 No. 5 | 25th March | Attachments:<br>Overall Simulation I – Simulation Scripts.<br>Because of the file size, Simulation scripts could not be sent to members via E-mail. One binder containing the whole document was sent to each Eurex Central Co-ordinator. For further copies, please download the files of the script from www.eurexchange.com (Circular 30/99). Part III is of special relevance to derivatives market business processes. Part V will be replaced by Appendix 4.3 of this document |
| Eurex Circular No. 45/99 | Release 3.0 Simulation Calendar and Registration | 17th May | Attachments:<br>[Simulation Calendar updated by this document]<br>Fax Reply for Simulation Registration |
| Eurex Circular No. 48/99 | Issue of Release 3.0 Functional and Technical Release Notes | 7th June | Attachments:<br>Functional Release Notes<br>Technical Release Notes (include installation notes for production roll-out)<br>[Simulation Calendar updated by this document] |
| Eurex Circular No. 51/99 | Modifications to Eurex Release 3.0 Sizing Guidelines | 10th June | Attachment :<br>Sizing Guidelines Version 3 |
| Functional Training Handbook | GUI Eurex Release 3.0 | May/ June | Was handed out to participants of GUI training. Will be contained in CD-ROM Eurex Release 3.0 Member Manuals |
| Eurex Trading System User Guide<br>Eurex Member Manual Trading | GUI Eurex Release 3.0 | June | Will be contained in CD-ROM Eurex Release 3.0 Member Manuals |

**Documentation on MISS Migration**

| | | | |
|---|---|---|---|
| VALUES API Programming Version | | 9th Feb | Published on the Eurex Website. Updated and replaced by Member Front End Developers' Guide |
| Eurex Circular No. 15/99 | Eurex Release 3.0/ New Front End Architecture | 25th Feb | Attachments:<br>1. Preliminary Release Notes<br>2. Technical Overview<br>[3. Sizing Guidelines replaced by updated version published in Eurex Circular No. 51/99]<br>4. Functional description |
| Eurex Circular No. 25/99 | Eurex Release 3.0 New Front End Architecture | 22nd March | Attachments:<br>1. Member Migration Recommendations<br>[2. Sizing Guidelines replaced by updated version published in Eurex Circular No. 51/99]<br>3. Detailed Member Network Set-up<br>4. Registration for MISS Migration and Training Information |
| Eurex Circular No. 32/99 | Availability of Extended VALUES API Developer's Kits | 16th April | Of interest to developers of Eurex applications. Updated and replaced by Member Front End Developers' Guide |
| Eurex Circular No. 38/99 | Reminder and Detailed Questionnaire on front-end Migration Configuration | 30th April | |
| Eurex Circular No 44/99 | VALUES API Documentation - Update Bulletin | 11th May | |

| | | | |
|---|---|---|---|
| Front End Installation Guide GATE<br>Eurex Front End Operation Guide<br>Eurex Front End Installation Guide<br>Front End Operation Guide GATE | | June | Will be contained in CD-ROM Eurex Release 3.0 Member Manuals |
| Member Front End Developers' Guide | | June | Contains revised versions of previous VALUES API Documentation<br>Overview Vol. 1 and 2<br>Please download from the Eurex web site at "Entrance Hall/ Access to Eurex/ Technical Infrastructure" |

# 4.3. Simulation Calendar

## Eurex Release 3.0 Simulation (12th July to 3rd September, 1999)

**Phase 1: Successive connection of User Devices and MISSs**
**Week 28**

| | Mon | Tue | Wed | Thu | Fri | Sat | Sun |
|---|---|---|---|---|---|---|---|
| **Date** | **12.07.1999** | **13.07.1999** | **14.07.1999** | **15.07.1999** | **16.07.1999** | **17.07.1999** | **18.07.1999** |
| Simulation Date | 06.12.1999 | | 08.12.1999 | | 13.12.1999 | | |
| Simulation Time (Trading)* | 9:30-16:00 | ./. | 9:30-16:00 | ./. | 9:30-16:00 | ./. | ./. |
| Remarks | First Log-in for User Devices<br><br>Batch | | First Log-in for MISSes, Last Trading Day FBND<br><br>Batch | | Last Trading Day FINT/ OFIT<br><br>Batch | | |

**Week 29**

| | Mon | Tue | Wed | Thu | Fri | Sat | Sun |
|---|---|---|---|---|---|---|---|
| **Date** | **19.07.1999** | **20.07.1999** | **21.07.1999** | **22.07.1999** | **23.07.1999** | **24.07.1999** | **25.07.1999** |
| Simulation Date | | 17.12.1999 | 17.12.1999 | 22.12.1999 | | | |
| Simulation Time (Trading)* | ./. | 09:30-24:00 | 00:00-12:00 | 09:30-16:00 | ./. | ./. | ./. |
| Remarks | | Last Trading Day OSTK/ OINX/ FINX | Last Trading Day OSTK/ OINX/ FINX<br><br>Batch | Last Trading Day OFBD<br><br>Batch | | | |

**Phase 2: Year 2000 and Leap Day Test, Pro-rata Matcher, HEX Products**
**Week 30**

| | Mon | Tue | Wed | Thu | Fri | Sat | Sun |
|---|---|---|---|---|---|---|---|
| **Date** | **26.07.1999** | **27.07.1999** | **28.07.1999** | **29.07.1999** | **30.07.1999** | **31.07.1999** | **01.08.1999** |
| Simulation Date | 30.12.1999 | | 03.01.2000 | 04.01.2000 | 05.01.2000 | | |
| Simulation Time (Trading)* | 08:00-16:00 | ./. | 08:00-13:00 | 08:00-13:00 | 08:00-16:00 | ./. | ./. |
| Remarks | Month End, End of Year<br><br>Batch | | HEX Focus Trading Day<br><br>Batch | Last Trading Day OSTK/ OINX/ OFBD/ OFIT/ FINT<br><br>Batch | Month End<br><br>Batch | | |

* CET. Start of pre-trading: 30 minutes before start of trading;
start of post-trading = end of trading; end of post-trading: 30 minutes after end of trading

**Week 31**

| | Mon | Tue | Wed | Thu | Fri | Sat | Sun |
|---|---|---|---|---|---|---|---|
| **Date** | **02.08.1999** | **03.08.1999** | **04.08.1999** | **05.08.1999** | **06.08.1999** | **07.08.1999** | **08.08.1999** |
| Simulation Date | | 25.02.2000 | 28.02.2000 | 29.02.2000 | 01.03.2000 | | |
| Simulation Time (Trading)* | ./. | 08:00-13:00 | 08:00-13:00 | 08:00-13:00 | 08:00-13:00 | ./. | ./. |
| Remarks | | Pro Rata Matcher Focus Trading Day FEU1/ FEU3<br>Batch | Last Trading Day OSTK/ OINX/ OFBD/ OFIT/ FINT<br>Batch | Month End<br>Batch | Batch | | |

## Phase 3: Additional Development and Test Period

**Week 32**

| | Mon | Tue | Wed | Thu | Fri | Sat | Sun |
|---|---|---|---|---|---|---|---|
| **Date** | **09.08.1999** | **10.08.1999** | **11.08.1999** | **12.08.1999** | **13.08.1999** | **14.08.1999** | **15.08.1999** |
| Simulation Date | 08.03.2000 | 08.03.2000 | 09.03.2000 | | 10.03.2000 | 10.03.2000 | 10.03.2000 |
| Simulation Time (Trading)* | 09:30-24:00 | 00:00-12:00 | 09:30-16:00 | ./. | 09:30-24:00 | 00:00-24:00 | 00:00-24:00 |
| Remarks | Last Trading Day FBND | Last Trading Day FBND<br>Batch | Batch | | | | |

**Week 33**

| | Mon | Tue | Wed | Thu | Fri | Sat | Sun |
|---|---|---|---|---|---|---|---|
| **Date** | **16.08.1999** | **17.08.1999** | **18.08.1999** | **19.08.1999** | **20.08.1999** | **21.08.1999** | **22.08.1999** |
| Simulation Date | 10.03.2000 | 10.03.2000 | 10.03.2000 | 13.03.2000 | 13.03.2000 | 13.03.2000 | 13.03.2000 |
| Simulation Time (Trading)* | 00:00-24:00 | 00:00-24:00 | 00:00-09:30 | 11:00-24:00 | 00:00-24:00 | 00:00-24:00 | 00:00-24:00 |
| Remarks | | | Batch | | | | |

**Week 34**

| | Mon | Tue | Wed | Thu | Fri | Sat | Sun |
|---|---|---|---|---|---|---|---|
| **Date** | **23.08.1999** | **24.08.1999** | **25.08.1999** | **26.08.1999** | **27.08.1999** | **28.08.1999** | **29.08.1999** |
| Simulation Date | 13.03.2000 | 13.03.2000 | 13.03.2000 | 14.03.2000 | 14.03.2000 | 14.03.2000 | 14.03.2000 |
| Simulation Time (Trading)* | 00:00-24:00 | 00:00-24:00 | 00:00-09:30 | 11:00-24:00 | 00:00-24:00 | 00:00-24:00 | 00:00-24:00 |
| Remarks | | | Batch | | | | |

**Week 35**

| | Mon | Tue | Wed | Thu | Fri | Sat | Sun |
|---|---|---|---|---|---|---|---|
| **Date** | **30.08.1999** | **31.08.1999** | **01.09.1999** | **02.09.1999** | **03.09.1999** | **04.09.1999** | **05.09.1999** |
| Simulation Date | 14.03.2000 | 14.03.2000 | 14.03.2000 | 15.03.2000 | 15.03.2000 | 15.03.2000 | 15.03.2000 |
| Simulation Time (Trading)* | 00:00-24:00 | 00:00-24:00 | 00:00-09:30 | 11:00-24:00 | 00:00-24:00 | 00:00-24:00 | 00:00-24:00 |
| Remarks | | | Batch | | | | |

* CET. Start of pre-trading: 30 minutes before start of trading;
start of post-trading = end of trading; end of post-trading: 30 minutes after end of trading

## 4.4 Checklist for New Front-end Functionality

Eurex expects all members who will introduce the new front end to make themselves familiar with the functionalities of the GUI. In order to give you a quick overview on functions to be practised, please use the checklist below. The actions are an extract of the ***Eurex Trading System User Guide*** and ***Functional Training Handbook***, which will be part of the Eurex Release 3.0 Member Manual CD-ROM. This information will be sent to members by end of June 1999.

The pencil refers to performing an exercise in the Functional Training Handbook.

The initial password for the Login is the same as the default password that can be reset on the new screen A047. The default password is "EUREXPWD". Use the GUI Change Password window to change the password.

**Eurex Release 3.0 Simulation – GUI Simulation Checklist**

| **Action** | **Reference** | |
|---|---|---|
| | **Eurex Trading System User Guide** | **Functional Training Handbook** (=Exercise) |
| Login/ Logout | | |
| • Login/ logout of the Eurex new front-end application and Trading System | 1.7/ 4.1 | 3.1 |
| Market Overview | | |
| • Use the *Market Overview* window to inquire the order market and as a portal to Trading and Overview windows | 4.2.1/ 4.3 | 3.2 |
| Information and Order Entry | | |
| • Fast Order Entry<br>- Enter and modify an order via the *Fast Order Entry and Order Maintenance* window<br>- Get an overview window in the *Own Order Overview* window | 4.2.2/ 4.4.1 | 3.3.1, page 51 |
| • Rapid Order Entry<br>- Enter and delete an order using the *Rapid Order Entry* window | 4.4.2 | 3.3.4, page 73 |

| | | |
|---|---|---|
| • Combination Order Entry<br>- Enter a combination order using the *Order Entry* window and get an overview using the *Combination Overview* window | 4.3.3 | 3.3.2, page 61 |
| • Cross Request Entry<br>- Enter and look up cross request and apply the functionality | 4.4.5 | 3.4, page 79 |
| • Quote Request Entry/ Market Making | 4.4.4 | 3.5, page 83 |
| • Contract Overview<br>- Enter an order using the *Contract Overview* window<br>- Use the *Trade Ticker Log* window to inquire the recent trades | 4.3.2 | 3.3.3, page 67 |
| Own Order-, Quote and Trade Overview | | |
| • Use the own *Order/ Quote/ Trade Overview* windows<br>• Use the *Trade Contract* and *Trade Profile Filter* | 4.5 | 3.6, page 98 |
| OTC Trading | | |
| • Enter, inquire, modify, delete and approve a block and basis trade | 4.4.6/ 4.4.7 | 3.7, page 104 |
| Extended Market Information and Trading Support | | |
| • Ticker Board | 4.3.7 | 3.8.1, page 119 |
| • Online Time and Sales Sheet | 4.3.8 | 3.8.2, page 121 |
| • Market Supervision Messages | 4.6.1 | 3.9.1, page 122 |
| • Settlement Price Overview | 4.6.2 | 3.9.2, page 124 |

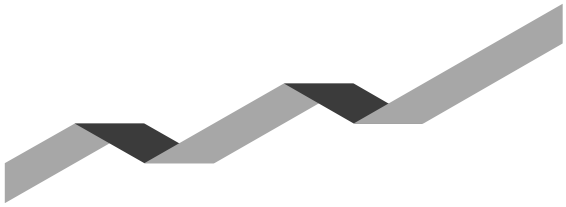
| Settings and Eurex X-ceed Online-Help | | |
|---|---|---|
| • Profile Selection<br>- Create, modify, delete profiles and select a profile as default | 4.7.1 | 3.10.1, page 126 |
| • Contract/ Product/ External Underlying Selection | 4.9.1 | 3.10.2, page 138 |
| • Limit/ Quantity Selection<br>- Predefine increments for the limit/ quantity context menus and default values for order quantities | 4.7.2 | 3.10.3, page 145 |
| • Account Configuration<br>- Predefine Test, Customer, Account and Clearing Member fields | 4.7.3 | 3.10.4, page 147 |
| • Net Position Configuration | 4.7.4 | 3.10.5; page 150 |
| • Change Colour/ Font/ Password | 4.7.5 | 3.10.6, page 152 |
| • Find help on specific windows of the Eurex X-ceed Online Help | 4.8 | 3.11, page 158 |

## 4.5 List of Products Set Up in the Simulation Environment

| ID | Remark | ID | Remark |
|---|---|---|---|
| **ALV** | | **NOVN** | |
| **ASK** | HEX Product: Stock option on Asko Oyj/ Reduced Series | **OBND** | |
| **BAY** | | **OCNF** | |
| **BMW** | | **ODAX** | |
| **COMI** | | **OESX** | |
| **CONF** | | **OESX** | |
| **CSGN** | | **OEU3** | |
| **DBK** | | **OFOX** | HEX Product: Index Option on FOX |
| **DRB** | | **OGBL** | |
| **EULI** | | **OGBM** | |
| **EUMO** | | **OGBS** | |
| **FDAX** | | **OSMI** | |
| **FESX** | | **OSTX** | |
| **FEU1** | Pro Rata Matcher (from 26th July) | **SAP3** | |
| **FEU3** | Pro Rata Matcher (from 26th July) | **SIE** | |
| **FFOX** | HEX Product: Index Future on FOX | **UBSN** | |
| **FGBL** | | **UHRN** | |
| **FGBM** | | **VIA** | |
| **FGBS** | | | |
| **FGBX** | | | |
| **FMDX** | | | |
| **FSMI** | | | |
| **FSTX** | | | |
| **LHA** | | | |
| **LIB3** | Pro Rata Matcher (from 26th July) | | |
| **NOK** | HEX Product: Stock Option on Nokia Oyj A. | | |

It may be that additional products will be set up in the simulation database for internal tests. If this is the case, you will be informed via the News Board (D050) (for User Devices) or via the Market Supervision Message window (for MISSs) that trading in these products is not possible.

Deutsche Börse



**Appendix 4.6 to Eurex Release 3.0 Simulation Guide**

# Year 2000 Project

## Eurex-Simulation

### Simulation Script

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# 1 Introduction

The first section of this Simulation Script contains the test cases for the Year 2000 end-of-year simulation; the second section contains the transactions used for simulation of the 29/02/2000. The simulation is processed in July.

## 2 Transactions

This chapter contains descriptions of all transactions used within the scope of the simulation in July/August.

Each activity comprised in Simulation Derivatives Market is cross-referenced to the underlying transaction by way of a unique number of the particular transaction (e.g. DMTP05). 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 this document.

## Transactions

Test cases for the 29/02/2000 are equivalent to the test cases for end-of-year simulation. The table below shows the matching between the test case IDs of the end-of-year simulation and the IDs for the equivalent cases for the 29/02/2000.

| DMTP | | |
|---|---|---|
| **End-Year-ID** | | **29/02-ID** |
| 1 | -> | 30 |
| 2 | -> | 31 |
| 3 deleted | -> | no match |
| 4 deleted | -> | no match |
| 5 | -> | 32 |
| 6 | -> | 33 |
| 7 | -> | 34 |
| 8 | -> | 35 |
| 9 | -> | 36 |
| 10 | -> | 37 |
| 11 | -> | 38 |
| 12 | -> | 39 |
| 13 | -> | 40 |
| 14 | -> | no match |
| 15 | -> | 41 |
| 16 | -> | 42 |
| no case | | 43 |
| 18 | -> | 44 |
| 19 | -> | no match |
| 20 | -> | 45 |
| 21 | -> | 46 |
| 22 | -> | 47 |

## 2.1 Derivatives Market – End-of-year

### 2.1.1 DMTP01

| ID | Description | Product | Day | Simulation participants | Activity | System |
|---|---|---|---|---|---|---|
| DMTP01 | Order entry | Options products: OSTK (SIE, CSGN), ODAX, OSMI, OGBM, OEU3 | 30/12/1999 | Eurex participants | Opening of positions:<br>Long call<br>Short call<br>Long put<br>Short put | Eurex |
| | | | 03/01/2000 | Eurex participants | Verification of reports RPTTC810, RPTTC530, RPTTC540, RPTTC550 and RPTCB010 to ascertain that all entries were successful | Eurex |

### 2.1.2 DMTP02

| ID | Description | Product | Day | Simulation participants | Activity | System |
|---|---|---|---|---|---|---|
| DMTP02 | Order entry | Futures products: FDAX, FSMI, FGBM, CONF, FEU3, LIB3 | 30/12/1999 | Eurex participants | Opening of long and short positions. | Eurex |
| | | | 03/01/2000 | Eurex participants | Verification of reports RPTTC810, RPTTC530, RPTTC540, RPTTC550 and RPTCB010 to ascertain that all entries were successful | Eurex |

### 2.1.3 DMTP05

| ID | Description | Product | Day | Simulation participants | Activity | System |
|---|---|---|---|---|---|---|
| | | | | | | |
| DMTP05 | Order entry | Options products:<br>OSTK (SIE, CSGN)<br>ODAX, OSMI<br>OGBM, OEU3 | 03/01/2000 | Eurex participants | Opening of positions:<br>Long call<br>Short call<br>Long put<br>Short put | Eurex |
| | | | 04/01/2000 | Eurex participants | Verification of reports RPTTC810, RPTTC530, RPTTC540, RPTTC550 and RPTCB010 to ascertain that all entries were successful | Eurex |

### 2.1.4 DMTP06

| ID | Description | Product | Day | Simulation participants | Activity | System |
|---|---|---|---|---|---|---|
| DMTP06 | Order entry | Futures products:<br>FDAX, FSMI<br>FGBM, CONF<br>FEU3, LIB3 | 03/01/2000 | Eurex participants | Opening of long and short positions. | Eurex |
| | | | 04/01/2000 | Eurex participants | Verification of reports RPTTC810, RPTTC530, RPTTC540, RPTTC550 and RPTCB010 to ascertain that all entries were successful | Eurex |

### 2.1.5 DMTP07

| ID | Description | Product | Day | Simulation participants | Activity | System |
|---|---|---|---|---|---|---|
| DMTP07 | Quote entry | OGBM, CONF | 03/01/2000 | Eurex participants | Opening of long and short positions. | Eurex |
| | | | 04/01/2000 | Eurex participants | Verification of reports RPTTC530 and RPTTC810 to ascertain that all entries were successful | Eurex |

### 2.1.6 DMTP08

| ID | Description | Product | Day | Simulation participants | Activity | System |
|---|---|---|---|---|---|---|
| DMTP08 | 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 RPTTC540 to ascertain that all entries were successful | Eurex |

### 2.1.7 DMTP09

| ID | Description | Product | Day | Simulation participants | Activity | System |
|---|---|---|---|---|---|---|
| DMTP09 | Entry of block trades | ODAX | 03/01/2000 | Eurex participants | Entry of block trades, subject to arrangements with another participant:<br>Entry of block trade by the buyer of the option<br>Ratification by the seller of the option | Eurex |
| | | | 04/01/2000 | Eurex participants | Verification of reports RPTTC545, RPTTC810and RPTCB010 to ascertain that all entries were successful | Eurex |

### 2.1.8 DMTP10

| ID | Description | Product | Day | Simulation participants | Activity | System |
|---|---|---|---|---|---|---|
| DMTP10 | Entry of basis trades | FGBM<br>GS WKN 113495<br>7,5 BUNDANL.V.<br>94/04 | 03/01/2000 | Eurex participants | Entry of basis trades, subject to arrangements with another participant:<br>Entry of basis trade by the futures buyer<br>Ratification by the futures seller | Eurex |
| | | | 04/01/2000 | Eurex participants | Verification of reports RPTTC810and RPTCB010 to ascertain that all entries were successful | Eurex |

## 2.1.9 DMTP11

| ID | Description | Product | Day | Simulation participants | Activity | System |
|---|---|---|---|---|---|---|
| DMTP11 | 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 |

## 2.1.10 DMTP12

| ID | Description | Product | Day | Simulation participants | Activity | System |
|---|---|---|---|---|---|---|
| DMTP12 | Historical Trade Transfer | FGBM | 30.12.99 | 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 |

### 2.1.11 DMTP13

| ID | Description | Product | Day | Simulation participants | Activity | System |
|---|---|---|---|---|---|---|
| DMTP13 | Opening of positions | OSTK (SIE)<br>GS WKN 723600<br>SIEMENS AG | 30/12/1999 | 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 |

## 2.1.12 DMTP14

| ID | Description | Product | Day | Simulation participants | Activity | System |
|---|---|---|---|---|---|---|
| DMTP14 | Opening of positions | OSTK (SIE)<br>GS WKN 723600<br>SIEMENS AG | 30/12/1999 | Eurex participants | Opening of long 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 |

### 2.1.13 DMTP15

| ID | Description | Product | Day | Simulation participants | Activity | System |
|---|---|---|---|---|---|---|
| DMTP15 | Opening of positions | OGBM | 30/12/1999 | 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 |

## 2.1.14 DMTP16

| ID | Description | Product | Day | Simulation participants | Activity | System |
|---|---|---|---|---|---|---|
| DMTP16 | Opening of positions | OGBM | 30/12/1999 | Eurex participants | Opening of long 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 |

## 2.1.15 DMTP18

| ID | Description | Product | Day | Simulation participants | Activity | System |
|---|---|---|---|---|---|---|
| DMTP18 | Physical delivery of a German underlying instrument to 2 CASCADE participants | OSTK (DRB)<br>GS WKN 804610<br>DRESDNER BANK AG<br>O.N. | 30/12/1999 | Eurex participants | Opening of long 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<br>CE 100 Settled Delivery<br>CE 080 Pending Delivery | Eurex |

## 2.1.16 DMTP19

| ID | Description | Product | Day | Simulation participants | Activity | System |
|---|---|---|---|---|---|---|
| DMTP19 | Physical delivery of a German underlying instrument to 2 CASCADE participants | OSTK (DRB)<br>GS WKN 804610<br>DRESDNER BANK AG<br>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 |

## 2.1.17 DMTP20

| ID | Description | Instrument | Day | Simulation participants | Activity | System |
|---|---|---|---|---|---|---|
| DMTP20 | 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 |

### 2.1.18 DMTP21

| ID | Description | Instrument | Day | Simulation participants | Activity | System |
|---|---|---|---|---|---|---|
| DMTP21 | 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 |

## 2.1.19 DMTP22

| ID | Description | Instrument | Day | Simulation participants | Activity | System |
|---|---|---|---|---|---|---|
| DMTP22 | Opening of positions | FEU3 JAN 00 | 30/12/1999 | Eurex participants | Opening of long/ short positions | Eurex |
| | Expiry of future position | | 05/01/2000 | Eurex participants | Verification of Report CB010 (Position Detail) | Eurex |

## 2.2 Derivatives Market – 29/02/2000

### 2.2.1 DMTP30

| ID | Description | Product | Day | Simulation participants | Activity | System |
|---|---|---|---|---|---|---|
| DMTP30 | Order entry | Options products: OSTK (SIE, CSGN), ODAX, OSMI, OGBM, OEU3 | 28/02/2000 / 29/02/2000 | Eurex participants | Opening of positions:<br>Long call<br>Short call<br>Long put<br>Short put | Eurex |
| | | | 29/02/2000 / 01/03/2000 | Eurex participants | Verification of reports RPTTC810, RPTTC530, RPTTC540, RPTTC550 and RPTCB010 to ascertain that all entries were successful | Eurex |

### 2.2.2 DMTP31

| ID | Description | Product | Day | Simulation participants | Activity | System |
|---|---|---|---|---|---|---|
| DMTP31 | Order entry | Futures products: FDAX, FSMI, FGBM, CONF, FEU3, LIB3 | 28/02/2000 / 29/02/2000 | Eurex participants | Opening of long and short positions. | Eurex |
| | | | 29/02/2000 / 01/03/2000 | Eurex participants | Verification of reports RPTTC810, RPTTC530, RPTTC540, RPTTC550 and RPTCB010 to ascertain that all entries were successful | Eurex |

### 2.2.3 DMTP32

| ID | Description | Product | Day | Simulation participants | Activity | System |
|---|---|---|---|---|---|---|
| | | | | | | |
| DMTP34 | Order entry | Options products:<br>OSTK (SIE, CSGN)<br>ODAX, OSMI<br>OGBM, OEU3 | 28/02/2000 | Eurex participants | Opening of positions:<br>Long call<br>Short call<br>Long put<br>Short put | Eurex |
| | | | 29/02/2000 | Eurex participants | Verification of reports RPTTC810, RPTTC530, RPTTC540, RPTTC550 and RPTCB010 to ascertain that all entries were successful | Eurex |

### 2.2.4 DMTP33

| ID | Description | Product | Day | Simulation participants | Activity | System |
|---|---|---|---|---|---|---|
| DMTP35 | Order entry | Futures products:<br>FDAX, FSMI<br>FGBM, CONF<br>FEU3, LIB3 | 28/02/2000 | Eurex participants | Opening of long and short positions. | Eurex |
| | | | 29/02/2000 | Eurex participants | Verification of reports RPTTC810, RPTTC530, RPTTC540, RPTTC550 and RPTCB010 to ascertain that all entries were successful | Eurex |

### 2.2.5 DMTP34

| ID | Description | Product | Day | Simulation participants | Activity | System |
|---|---|---|---|---|---|---|
| DMTP36 | Quote entry | OGBM, CONF | 28/02/2000 | Eurex participants | Opening of long and short positions. | Eurex |
| | | | 29/02/2000 | Eurex participants | Verification of reports RPTTC530 and RPTTC810 to ascertain that all entries were successful | Eurex |

## 2.2.6 DMTP35

| ID | Description | Product | Day | Simulation participants | Activity | System |
|---|---|---|---|---|---|---|
| DMTP37 | Entry of stop orders | FDAX | 28/02/2000 | 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 RPTTC540 to ascertain that all entries were successful | Eurex |

### 2.2.7 DMTP36

| ID | Description | Product | Day | Simulation participants | Activity | System |
|---|---|---|---|---|---|---|
| DMTP38 | Entry of block trades | ODAX | 28/02/2000 | Eurex participants | Entry of block trades, subject to arrangements with another participant:<br>Entry of block trade by the buyer of the option<br>Ratification by the seller of the option | Eurex |
| | | | 29/02/2000 | Eurex participants | Verification of reports RPTTC545, RPTTC810and RPTCB010 to ascertain that all entries were successful | Eurex |

## 2.2.8 DMTP37

| ID | Description | Product | Day | Simulation participants | Activity | System |
|---|---|---|---|---|---|---|
| DMTP39 | Entry of basis trades | FGBM<br>GS WKN 113495<br>7,5 BUNDANL.V.<br>94/04 | 28/02/2000 | Eurex participants | Entry of basis trades, subject to arrangements with another participant:<br>Entry of basis trade by the futures buyer<br>Ratification by the futures seller | Eurex |
| | | | 29/02/2000 | Eurex participants | Verification of reports RPTTC810and RPTCB010 to ascertain that all entries were successful | Eurex |

## 2.2.9 DMTP38

| ID | Description | Product | Day | Simulation participants | Activity | System |
|---|---|---|---|---|---|---|
| DMTP40 | 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 |

## 2.2.10 DMTP39

| ID | Description | Product | Day | Simulation participants | Activity | System |
|---|---|---|---|---|---|---|
| DMTP41 | 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 |

## 2.2.11 DMTP40

| ID | Description | Product | Day | Simulation participants | Activity | System |
|---|---|---|---|---|---|---|
| DMTP42 | Opening of positions | OSTK (SIE)<br>GS WKN 723600<br>SIEMENS AG | 28/02/2000 | Eurex participants | Opening of long 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, not NCM) | Eurex |
| | | | 01/03/2000 | CASCADE participants | Verification of exercise data carrier | CASCADE |
| | | | 02/03/2000 | CASCADE participants | Verification of settlement data carrier | CASCADE |

## 2.2.12 DMTP41

| ID | Description | Product | Day | Simulation participants | Activity | System |
|---|---|---|---|---|---|---|
| DMTP43 | Opening of positions | OGBM | 28/02/2000 | Eurex participants | Opening of long positions | Eurex |
| | Exercises of options on futures | | 29/02/2000 | Eurex participants | Exercise of a future 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, not NCM) | Eurex |

## 2.2.13 DMTP42

| ID | Description | Product | Day | Simulation participants | Activity | System |
|---|---|---|---|---|---|---|
| DMTP44 | Opening of positions | OGBM | 28/02/2000 | Eurex participants | Opening of long 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, not NCM) | Eurex |

## 2.2.14 DMTP43

| ID | Description | Product | Day | Simulation participants | Activity | System |
|---|---|---|---|---|---|---|
| DMTP45 | Physical delivery of a German underlying instrument to 2 CASCADE participants | OSTK (DRB)<br>GS WKN 804610<br>DRESDNER BANK AG<br>O.N. | 25/02/2000 | Eurex participants | Opening of long positions | Eurex |
| | | | 25/02/2000 | Eurex participants | Exercise of options | Eurex |
| | | | 28/02/2000 | Eurex participants | Verification of Delivery List Sale (CE110, not NCM) and Delivery List Buy (CE111, not NCM) | 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<br>CE 100 Settled Delivery (not NCM)<br>CE 080 Pending Delivery (not NCM) | Eurex |

## 2.2.15 DMTP44

| ID | Description | Product | Day | Simulation participants | Activity | System |
|---|---|---|---|---|---|---|
| DMTP46 | Physical delivery of a German underlying instrument to 2 CASCADE participants | OSTK (DRB)<br>GS WKN 804610<br>DRESDNER BANK AG<br>O.N. | 28/02/2000 | Eurex participants | Opening of long positions | Eurex |
| | | | 28/02/2000 | Eurex participants | Exercise of options | Eurex |
| | | | 29/02/2000 | Eurex participants | Verification of Delivery List Sale (CE110, not NCM) and Delivery List Buy (CE111, not NCM) | 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<br>CE 100 Settled Delivery (not NCM)<br>CE 080 Pending Delivery (not NCM) | Eurex |

## 2.2.16 DMTP45

| ID | Description | Instrument | Day | Simulation participants | Activity | System |
|---|---|---|---|---|---|---|
| DMTP47 | 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 |

### 2.2.17 DMTP46

| ID | Description | Instrument | Day | Simulation participants | Activity | System |
|---|---|---|---|---|---|---|
| DMTP48 | 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 |

## 2.2.18 DMTP49

| ID | Description | Instrument | Day | Simulation participants | Activity | System |
|---|---|---|---|---|---|---|
| DMTP49 | Opening of positions | FEU3 FEB 00 | 25/02/2000 | Eurex participants | Opening of long/short positions | Eurex |
| | Expiry of future positions | | 29/02/2000 | Eurex participants | Verify Report CB010 (Position Detail) | Eurex |