X-pand into the Future

e u r e x *circular 100/03*

Date: Frankfurt, September 19, 2003
Recipients: All Eurex members and vendors
Authorized by: Jürg Spillmann

⚠ **Action required** ⚠ **High Priority**

1. Distribution of Simulation Update Kits for Eurex Release 6.1 and GATE 3.2
2. Support of Operating System Service Packs Windows 2000 SP4 and Windows XP SP1a
3. Introduction of new Functionality "Closing Auction" for FESX on September 22, 2003
4. Deletion of Broadcast Streams for OTC Trades

Contact: Technical Helpdesk Eurex, Tel. +49-69-211-1 12 00

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

Summary:

1. Distribution of Simulation Update Kits for Eurex Release 6.1 and GATE 3.2

Simulation of the new Eurex Release 6.1 started on September 8, 2003. On the online-day September 29, 2003, we will provide a simulation update kit for Eurex Release 6.1 and GATE 3.2. We highly recommend installation of the simulation update kit. Please be aware that installation of the simulation kit as well as the production kit will be impossible under Windows NT, since the Windows NT interim solution under Eurex Release 6.0 will no longer be supported with Eurex Release 6.1.

Software distribution via FTP will start on Friday, September 26, 2003, 10:00 p.m. CET. In parallel, we will post the kits on the Internet in the member section for downloading. Please make sure that approx. 15 MB storage space will be available in the target directories specified below:

- SUN Solaris (MISS): /opt/gate/transferdir/release01
- Windows 2000 (MISS): <ftp-root directory>\release01

Your simulation environment needs to be connected to the Eurex network on Friday, September 26, 2003, from 10:00 p.m. CET onwards.

2. Support of Operating System Service Packs Windows 2000 SP4 and Windows XP SP1a

The simulation update kits provide technical improvements which enable support of the operating system service packs Windows 2000 SP4 and Windows XP SP1a already from September 29, 2003 in the simulation environment, prior to the support start in production on October 27, 2003. Installation of the new service packs is optional, not mandatory.

3. Introduction of new Functionality "Closing Auction" for FESX on September 22, 2003

Starting September 22, 2003, Eurex will test the new "closing auction" functionality for futures contracts in the simulation environment together with the members. The "closing auction" will take place on every batch run day.

4. Deletion of Broadcast Streams for OTC Trades

With the introduction of the new Eurex Release 6.1, the "order confirmation broadcast stream" for OTC trades will be further consolidated.

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

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Software distribution via FTP will start on Friday, September 26, 2003, 10:00 p.m. CET. The simulation update kits will be sent exclusively to the report nodes. In parallel, we will post the kits on the Internet in the member section for downloading. For this purpose, please follow the links:

"www.eurexchange.com > member section > software kits > eurex 6.1 simulation".

Please make sure that approx. 15 MB storage space will be available in the target directories specified below:

- SUN Solaris (MISS): /opt/gate/transferdir/release01
- Windows 2000 (MISS): <ftp-root directory>\release01.

The simulation kits have to be installed according to the instructions contained in the "read-me" file which will be distributed together with the kits.

Please forward this circular to your system administrator in order to ensure that unnecessary data in the target directory (e. g. software kits, theoretical price files, reports) is deleted prior to the transmission of the simulation update kits. Kindly make sure that your simulation environment will be connected to the Eurex network on Friday, September 26, 2003, from 10:00 p.m. CET onwards.

2. Support of Operating System Service Packs Windows 2000 SP4 and Windows XP SP1a

The simulation update kits provide technical improvements which enable support of the operating system service packs Windows 2000 SP4 and Windows XP SP1a already from September 29, 2003 in the simulation environment, prior to the support start in production on October 27, 2003.

The new service packs will be supported in addition to the service packs stated in the Sizing Guidelines; therefore, their installation is optional, not mandatory.

3. Introduction of new Functionality "Closing Auction" for FESX on September 22, 2003

Starting September 22, 2003, Eurex will test the new "Closing Auction" functionality for futures contracts in the simulation environment together with the members. The "Closing Auction" will take place on every batch run day.

In this context, the "Closing Auction" will start in the product FESX at 03:15 p. m. CET with the launch of the opening phase ("CLAUC"). Around 03:30 p. m. CET, trading in this product will be closed by starting the actual auction phase.

We will provide details regarding the introduction of the "Closing Auction" for futures contracts in Eurex production as soon as the relevant committees have made the necessary decisions.

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4. Deletion of Broadcast Streams for OTC Trades

With the introduction of the new Eurex Release 6.1, the “order confirmation broadcast stream” for OTC trades will be further consolidated. The following messages will be removed:

-block trades on pro-rata futures
-block trades on price-time futures
-block trades on options
-vola trades on price-time futures
-vola trades on pro-rata futures
-efp trades
-basis trades.

Please take this change into account.

Should you not receive the software kits by Monday, September 29, 2003, please call our technical helpdesk at +49-69-211-1 12 00. In case login problems occur, Customer Support is available under telephone +49-69-211-1 17 00.

Frankfurt, September 19, 2003