X-pand into the Future

e u r e x *circular 095/02*

Date: Frankfurt, 17 October, 2002
Recipients: All Eurex members and vendors
Authorized by: Jürg Spillmann

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

Preparation for the Introduction of Eurex Release 6.0

Related Eurex Circulars: 011/02, 030/02, 035/02, 041/02, 044/02, 059/02, 071/02, 074/02 077/02, 086/02

Contact: Technical Help-desk: Tel. +49 69-2101 1200

Content may be most important for:	**Attachments:**
➲ All Departments	1. Simulation Calendar 18.10.02 – 28.02.03 2. Fax Reply – Connection Test Contact 3. Public Broadcast Stream – Broadcast Group Product Allocation

Summary:

This circular provides additional information related to the introduction of Eurex Release 6.0 and GATE 3.1 into production on October 28, 2002. The information is covered under the following subject headings:

1. **Eurex 6.0 Simulation**
2. **Distribution of Production Kits**
3. **Special Considerations for Friday October 25, 2002**
4. **Patch for Sun X-Servers and Graphics Color Depth Setting**
5. **Connection Test for Eurex Release 6.0, GATE 3.1 on 26 October, 2002**
6. **Public Broadcast Group Product Allocation**
7. **Important Reminders for the Release Introduction**

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Preparation for the Introduction of Eurex Release 6.0

This circular provides additional information related to the introduction of Eurex Release 6.0 and GATE 3.1 into production on October 28, 2002.

1. Eurex 6.0 Simulation

A simulation calendar for Eurex Release 6.0 for the period October 18, 2002 until February 28, 2003 is provided as Attachment 1. In contrast to the information supplied in the Simulation Guide, the Release 6.0 simulation environment will be open for release simulation over the next two weekends.

On Friday, October 18, 2002 the system will be restarted after the end of the batch, and under normal circumstances should be available on Friday evening.

From October 28, 2002 the attached calendar shows the permanent Eurex Release 6.0. simulation schedule until February 28, 2003.

2. Distribution of Production Kits for Eurex Release 6.0, GATE 3.1, and GATE 3.1 Update1

Eurex Release 6.0 will be introduced into production on Monday October 28, 2002. Full details of the installation procedure will be provided in the Release Installation Notes which will be transferred as a 'Read-me' file together with the production software into the directories given below, as well as being published on our web-site.

The Eurex Release 6.0, GATE 3.1, and GATE 3.1 Update1 software will be transmitted by file transfer to the appropriate production-specific environment of all members after close of trading on Friday October 18, 2002. Both SUN and Windows kits software will be distributed to all MISS Report Nodes

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

SUN Solaris	/opt/gate/transferdir/release00	64 MB (SUN) + 48 MB (Windows 2000/XP)
Windows	<ftp-root directory>\release00	48 MB (Windows 2000/XP) + 64 MB (SUN)

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. software kits, Theoretical Price Files, Reports). Please also make sure that your production environment is connected to the Eurex network on Friday, October 18, from 21:00 CET.

If you have not received the software by Monday, October 21, 2002, please contact our Technical Help-desk on +49 69-2101-1200.

Additionally, from Monday October 21, 2002 the software will be available for download from our web-site "eurexchange.com" under the path 'info for members > Eurex software kits > Release 6.0 production'. If you have problems logging in to the Members' section, please contact Functional Member Readiness at +49 69 2101 1700.

3. Special Considerations for Friday October 25, 2002

Friday October 25, 2002 is the final day in production of Eurex Release 5. After the completion of the batch run on Friday October 25, 2002, and after processing all back-office messages, the installation of Eurex Release 6.0 can be started.

Please check beforehand, that all relevant reports have been selected and received correctly, since, following the change of the release, historical reports for the period up to and including October 25, 2002 will no longer be available. In addition, the software update should only be performed after successful back-office processing, since, after the release change, it will no longer be possible to receive BOF information for the period up to and including October 25, 2002.

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The installation of GATE 3.1 and GATE 3.1 Update1 are mandatory requirements before the installation of Eurex 6.0. Please note that GATE 3.1 only supports the operating systems Windows 2000 (Service Pack 2), Windows XP (English) and SUN Solaris 8 (Hardware Revision 02/02 or higher).

4. Patch for Sun Solaris X-Server Installations and Graphics Color Depth

If more than one Java GUI is running on one Sun X-Server instance - re-draw / re-painting errors on GUI windows may occur.
This bug is Sun Solaris-specific and has been communicated to Sun. The Sun Solution Center is working on a fix, but until the fix is delivered by Sun, a workaround can be implemented by setting two environment variables as follows:
setenv NO_J2D_DGA true
setenv J2D_PIXMAPS server

If the re-painting error occurs, we would like you to contact the Technical Help Desk. They will provide you with two changed C-Shell Scripts "atX-ceed" and "atX-tract" and a read-me file, which describes how to install the C-Shell Scripts. These C-Shell Scripts will automatically set the environment variables as described above.

Tests by Deutsche Börse Systems with these settings did not show any significant impact on performance or resource consumption of the Java GUI applications.

It may randomly occur on Windows platforms with special hardware/software Configurations that Java will not start when using color depths of more than 16-bit. In this case the "System Connection" window will not appear on the screen and the corresponding "javaw" process will take all available CPU load, i.e. up to 100%. The problem can be solved by setting the color depth of the graphics card to 16-bit.

5. Connection Test for Eurex Release 6.0, GATE 3.1, and GATE 3.1 Update1 on October 26, 2002

The Release 6.0 Connection Test will be conducted from 15:00 CET until 18:00 CET on Saturday, October 26, 2002.

The connection test can be regarded as successful when the message “***** Eurex 6.0” can be seen in the Message Log. In addition, the connection status and the state of Broadcast subscriptions can be checked on the members’ section of the web-site under ‘Technical Services’.

Members are asked to provide the name of a contact person for the connection test period using the Fax reply provided as Attachment 2. Please return the completed form by Tuesday October 22, 2002.

For any questions during the connection test, the following Eurex Hot-lines will be available:

Technical Help-desk:	Tel. +49 69-2101-1200
Functional Member Readiness:	Tel. +49 69-2101-1700

6. Public Broadcast Stream Group Definition for Release 6.0 Production

The allocation of Eurex products to the different Broadcast groups of the Public Broadcast Stream for the Release 6.0 production system is shown in Attachment 3. In the interests of network performance at your installation, please configure your MISS servers to subscribe only to those Broadcast groups required.

7. Important Reminders for the Release Introduction

- **Termination of Support for Windows NT**

Please note that the migration of Windows environments from Windows NT to Windows 2000 /Windows XP should be completed before Release 6.0 goes into production. Windows NT kits will not be supported with the Release 6.0 production version.

- **Profiles and Settings**

The current @X-ceed and @X-tract profiles and settings will be transferred automatically to the new Release 6.0 where possible. However, the values of the following dynamic fields which may have been saved via 'Save Settings' will not be maintained in the transfer to the new release: *Quantity, Date, Price, TranID, OrdNo, Time, TrdNo.* There may also be other dynamic fields in saved profiles which will not be displayed after the conversion to Release 6.0.

- **Sizing and Operating System Patch levels**

Please check the Eurex Release 6.0 Common Front End Sizing Guidelines to ensure that your hardware equipment meets the requirements for the introduction of Eurex Release 6.0. The document can be found in the Member section of our web-site "www.eurexchange.com" at 'info for members > manuals > release 6.0 > technical manuals'.

In particular, we recommend that you check that the Sun Solaris patch level, and/or the Windows updates identified in the Sizing Guidelines (section 4.1) have been incorporated.

- **New Functionality**

The introduction of Delta Neutral Trading Products (DNTP), Position Transfer with Cash Amount, and the Volatility Interrupt feature will not be available initially with the new release. Their introduction will be announced by separate Circular.

Frankfurt, October 17, 2002

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Eurex 6.0 – Release/Permanent Simulation Calendar:

October 14, 2002 - February 28, 2003

Calendar Day	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
	14.10.2002	**15.10.2002**	**16.10.2002**	**17.10.2002**	**18.10.2002**	**19.10.2002**	**20.10.2002**
Simulation Time	00:00 - 16:30	12:00* - 24:00	00:00-24:00	00:00-24:00	00:00 - 11:30	00:00 - 24:00	00:00 - 24:00
Remarks	LTD OSTK/OFBD/ OINX/FSTK						
Start Batch	17:00				12:00		
Business Day	14.10.2002	18.10.2002	18.10.2002	18.10.2002	18.10.2002	21.10.2002	21.10.2002

Calendar Day	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
	21.10.2002	**22.10.2002**	**23.10.2002**	**24.10.2002**	**25.10.2002**	**26.10.2002**	**27.10.2002**
Simulation Time	00:00 - 16:30				16:00 - 24:00	00:00-24:00	00:00 - 24:00
Remarks		SYSTEM CLOSED	SYSTEM CLOSED	SYSTEM CLOSED			
Start Batch	17:00						
Business Day	21.10.2002				31.10.2002	31.10.2002	31.10.2002

Calendar Day	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
	28.10.2002	**29.10.2002**	**30.10.2002**	**31.10.2002**	**01.11.2002**	**02.11.2002**	**03.11.2002**
Simulation Time	00:00 - 24:00	00:00 - 24:00	00:00 - 24:00	00:00 - 16:30	12:00* - 24:00	00:00 - 24:00	00:00 - 24:00
Remarks				LTD FENE			
Start Batch				17:00			
Business Day	31.10.2002	31.10.2002	31.10.2002	31.10.2002	04.11.2002	04.11.2002	04.11.2002

Calendar Day	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
	04.11.2002	**05.11.2002**	**06.11.2002**	**07.11.2002**	**08.11.2002**	**09.11.2002**	**10.11.2002**
Simulation Time	00:00 - 16:30		08:30* - 16:30		08:30* - 16:30		
Remarks		BATCH REVIEW		BATCH REVIEW		SYSTEM CLOSED	SYSTEM CLOSED
Start Batch	17:00		17:00		17:00		
Business Day	04.11.2002		06.11.2002		08.11.2002		

Calendar Day	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
	11.11.2002	**12.11.2002**	**13.11.2002**	**14.11.2002**	**15.11.2002**	**16.11.2002**	**17.11.2002**
Simulation Time			08:30* - 16:30		08:30* - 16:30		
Remarks	SYSTEM CLOSED	SYSTEM CLOSED	LTD DDAX	BATCH REVIEW	LTD OINX,OSTK, FSTK	SYSTEM CLOSED	SYSTEM CLOSED
Start Batch			17:00		17:00		
Business Day			13.11.2002		15.11.2002		

Calendar Day	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
	18.11.2002	**19.11.2002**	**20.11.2002**	**21.11.2002**	**22.11.2002**	**23.11.2002**	**24.11.2002**
Simulation Time		08:30* - 16:30		08:30* - 16:30			
Remarks	SYSTEM CLOSED	LTD FINT	BATCH REVIEW	LTD DBUN	SYSTEM CLOSED	SYSTEM CLOSED	SYSTEM CLOSED
Start Batch		17:00		17:00			
Business Day		19.11.2002		21.11.2002			

All times are CET

* Pre-trading begins 30 minutes earlier

Calendar Day	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
	25.11.2002	26.11.2002	27.11.2002	28.11.2002	29.11.2002	30.11.2002	01.12.2002
Simulation Time	08:30* - 13:30		08:30* - 13:30		08:30* - 13:30		
Remarks	LTD OFBD	BATCH REVIEW		BATCH REVIEW	LTD FENE	SYSTEM CLOSED	SYSTEM CLOSED
Start Batch	13:30		13:30		13:30		
Business Day	25.11.2002		27.11.2002		29.11.2002		

Calendar Day	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
	02.12.2002	03.12.2002	04.12.2002	05.12.2002	06.12.2002	07.12.2002	08.12.2002
Simulation Time	08:30* - 13:30		08:30* - 13:30		08:30* - 13:30		
Remarks		BATCH REVIEW		BATCH REVIEW	LTD FBND	SYSTEM CLOSED	SYSTEM CLOSED
Start Batch	13:30		13:30		13:30		
Business Day	02.12.2002		04.12.2002		06.12.2002		

Calendar Day	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
	09.12.2002	10.12.2002	11.12.2002	12.12.2002	13.12.2002	14.12.2002	15.12.2002
Simulation Time	08:30* - 13:30		08:30* - 13:30		08:30* - 13:30		
Remarks		BATCH REVIEW		BATCH REVIEW		SYSTEM CLOSED	SYSTEM CLOSED
Start Batch	13:30		13:30		13:30		
Business Day	09.12.2002		11.12.2002		13.12.2002		

Calendar Day	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
	16.12.2002	17.12.2002	18.12.2002	19.12.2002	20.12.2002	21.12.2002	22.12.2002
Simulation Time	08:30* - 13:30		08:30* - 13:30		08:30* - 13:30		
Remarks	LTD FINT,OFIT,DBUN	BATCH REVIEW	LTD OFBD, DDAX	BATCH REVIEW	LTD FINX,OINX,OSTK FSTK	SYSTEM CLOSED	SYSTEM CLOSED
Start Batch	13:30		13:30		13:30		
Business Day	16.12.2002		18.12.2002		20.12.2002		

Calendar Day	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
	23.12.2002	24.12.2002	25.12.2002	26.12.2002	27.12.2002	28.12.2002	29.12.2002
Simulation Time	08:30* - 13:30				08:30* - 13:30		
Remarks		SYSTEM CLOSED	SYSTEM CLOSED	SYSTEM CLOSED		SYSTEM CLOSED	SYSTEM CLOSED
Start Batch	13:30				13:30		
Business Day	23.12.2002				27.12.2002		

Calendar Day	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
	30.12.2002	31.12.2002	01.01.2003	02.01.2003	03.01.2003	04.01.2003	05.01.2003
Simulation Time	08:30* - 13:30			08:30* - 13:30	08:30* - 13:30		
Remarks	LTD FENE	SYSTEM CLOSED	SYSTEM CLOSED			SYSTEM CLOSED	SYSTEM CLOSED
Start Batch	13:30			13:30	13:30		
Business Day	30.12.2002			02.01.2003	03.01.2003		

Calendar Day	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
	06.01.2003	07.01.2003	08.01.2003	09.01.2003	10.01.2003	11.01.2003	12.01.2003
Simulation Time	08:30* - 13:30	08:30* - 13:30	08:30* - 13:30	08:30* - 13:30	08:30* - 13:30		
Remarks						SYSTEM CLOSED	SYSTEM CLOSED
Start Batch	13:30	13:30	13:30	13:30	13:30		
Business Day	06.01.2003	07.01.2003	08.01.2003	09.01.2003	10.01.2003		

Calendar Day	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
	13.01.2003	14.01.2003	15.01.2003	16.01.2003	17.01.2003	18.01.2003	19.01.2003
Simulation Time	08:30* - 13:30	08:30* - 13:30	08:30* - 13:30	08:30* - 13:30	08:30* - 13:30		
Remarks	LTD FINT			LTD DDAX	LTD OINX,OSTK, FSTK	SYSTEM CLOSED	SYSTEM CLOSED
Start Batch	13:30	13:30	13:30	13:30	13:30		
Business Day	13.01.2003	14.01.2003	15.01.2003	16.01.2003	17.01.2003		

Calendar Day	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
	20.01.2003	21.01.2003	22.01.2003	23.01.2003	24.01.2003	25.01.2003	26.01.2003
Simulation Time	08:30* - 13:30	08:30* - 19:00	08:30* - 19:00	08:30* - 13:30	08:30* - 13:30		
Remarks				LTD DBUN	LTD OFBD	SYSTEM CLOSED	SYSTEM CLOSED
Start Batch	13:30	19:00	19:00	13:30	13:30		
Business Day	20.01.2003	21.01.2003	22.01.2003	23.01.2003	24.01.2003		

Calendar Day	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
	27.01.2003	28.01.2003	29.01.2003	30.01.2003	31.01.2003	01.02.2003	02.02.2003
Simulation Time	08:30* - 13:30	08:30* - 13:30					
Remarks		LTD FENE	SYSTEM CLOSED	SYSTEM CLOSED	SYSTEM CLOSED	SYSTEM CLOSED	SYSTEM CLOSED
Start Batch	13:30	13:30					
Business Day	27.01.2003	28.01.2003					

Calendar Day	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
	03.02.2003	04.02.2003	05.02.2003	06.02.2003	07.02.2003	08.02.2003	09.02.2003
Simulation Time	08:30* - 13:30	08:30* - 13:30	08:30* - 13:30	08:30* - 13:30	08:30* - 13:30		
Remarks						SYSTEM CLOSED	SYSTEM CLOSED
Start Batch	13:30	13:30	13:30	13:30	13:30		
Business Day	03.02.2003	04.02.2003	05.02.2003	06.02.2003	07.02.2003		

Calendar Day	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
	10.02.2003	11.02.2003	12.02.2003	13.02.2003	14.02.2003	15.02.2003	16.02.2003
Simulation Time	08:30* - 13:30	08:30* - 13:30	08:30* - 13:30	08:30* - 13:30	08:30* - 13:30		
Remarks						SYSTEM CLOSED	SYSTEM CLOSED
Start Batch	13:30	13:30	13:30	13:30	13:30		
Business Day	10.02.2003	11.02.2003	12.02.2003	13.02.2003	14.02.2003		

Calendar Day	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
	17.02.2003	18.02.2003	19.02.2003	20.02.2003	21.02.2003	22.02.2003	23.02.2003
Simulation Time	08:30* - 19:00	08:30* - 19:00	08:30* - 19:00	08:30* - 19:00	08:30* - 19:00		
Remarks	LTD FINT			LTD DBUN, DDAX	LTD OFBD, OINX, OSTK, FSTK	SYSTEM CLOSED	SYSTEM CLOSED
Start Batch	19:00	19:00	19:00	19:00	19:00		
Business Day	17.02.2003	18.02.2003	19.02.2003	20.02.2003	21.02.2003		

Calendar Day	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
	24.02.2003	25.02.2003	26.02.2003	27.02.2003	28.02.2003	01.03.2003	02.03.2003
Simulation Time	08:30* - 19:00	08:30* - 19:00	08:30* - 19:00	08:30* - 19:00	08:30* - 19:00		
Remarks				LTD FENE		SYSTEM CLOSED	SYSTEM CLOSED
Start Batch	19:00	19:00	19:00	19:00	19:00		
Business Day	24.02.2003	25.02.2003	26.02.2003	27.02.2003	28.02.2003		

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To: Eurex Member Readiness - Frankfurt: **Fax: +49 69-2101-1701**

Connection Test – Eurex Release 6.0 Production – October 26, 2002

We kindly request you to complete and return this form before October 22, 2002

MEMBER – ID __ __ __ __ __ Name _____

Company _____ Phone _____

Our contact person for the Eurex Release 6.0 Production Connection Test between:
15:00 and 18:00 CET on Saturday, October 26, 2002 will be:

First Name _____ Name _____

Phone _____ Fax _____

e-mail _____

Date Place Signature

Public Broadcast Stream - Broadcast Group Product Allocation

Broadcast Stream Groups	Interest Rate Options incl. Money Market	EEX	German Index Options	Supra-national Index Options	German Equity Options	Swiss Index & Equity Options	Other Options (HEX, Europe, USA)	Futures Products
Group Short Name	**A**	**B**	**C**	**D**	**E**	**F**	**G**	**Z**
Products	OGBL OGBM OGBS OEU3	F1BM F1BQ F1BY F1PM F1PQ F1PY	ODAX ON50	OESA OESB OESE OESF OESH OESI OESM OEST OESU OESX OESY OGTI OSTB OSTH OSTT OSTX OSTY	ADS AIX ALT ALV BAS BAY BMW CBK CON CSO DB1 DBK DCX DGX DPW DRB DTE EOA EPC ETV FME HEN3 HVM IFX ISH KAR LHA LIN MAN MEO MLP MOB MUV2 POR3 QIA RWE SAP SCH SIE TKA TOI TUI VOW	OSMI ABB2 ABBN ADEN BAER CFR CIBN CSGN CLN GIVN HOL KUD LONN NESN NOTS NOVN RAN ROG RUKN SCMN SEO SRN SUN SYNN UBSN UHRN UNAX ZURN	OFOX AAR AEN AHO AKU AOL ASG ASM AVE AXA BDN BNP CAR CIS DSM EIA ELV EMP ENT ENUR FO4 FTE GEC GTO GUCN HMY HNK IBM INL INN KNP KPN LOR MSF NOA3 NUT OAG ORC PHI1 ROY RPL SET SOY SSY TOTB TPG TRV TRVB TTEB UNI VMH VNU VVU WOS	CONF FGBL FGBM FGBS FGBX FEU1 FEU3 FDAX FESA FESB FESE FESF FESH FESI FESM FEST FESU FESX FESY FFOX FGTI FN50 FSMI FSTB FSTH FSTT FSTX FSTY