X-pand into the Future

e u r e x *circular 093/03*

Date: Frankfurt, August 29, 2003
Recipients: All Eurex members and vendors
Authorized by: Jürg Spillmann

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

Eurex Release 6.1 – Distribution of Simulation Kits and Additional Information

Related Eurex Circulars: 051/03, 054/03, 062/03, 074/03, 088/03

Contact: Eurex Customer Support: Tel. +49-69-211-1 17 00

Content may be most important for:	**Attachments:**
➲ All Departments	(available on the website only) 1. Simulation Kits and Installation Notes 2. Eurex User Manual – Information Manual 3. Eurex User Manual – System Overview 4. Eurex User Manual – System Security 5. @X-ceed Eurex Trading User Guide 6. @X-tract Eurex Clearing User Guide 7. Eurex Report Reference Manual 8. Intraday Risk Information Services – User Guide 9. Member Interface Specifications – File Interface Layouts 10. Header Files – updated version

Summary:

In preparation for the start of Eurex Release 6.1 Simulation on September 8, 2003, Eurex will distribute the Eurex Release 6.1 and GATE 3.2 software kits per file transfer to the registered report nodes after the close of trading on Friday, **August 29, 2003**. Before installing the Eurex 6.1 simulation kit, it is imperative to install GATE 3.2 on all MISSes and workstations.

In preparation for the data transfer, system administrators must ensure that sufficient storage capacity is available on the MISS servers and that these are connected to the Eurex network starting 21:00 CET Friday **August 29, 2003.**

Additionally, from Monday **September 1, 2003**, the software will be available for download from the "member section" of our website "www.eurexchange.com." At the same time, the simulation version of the Member Manuals will be available in the member section under the path "documentation/manual Eurex > Eurex 6.1 > General System Overview."

The updated Header Files will be available for download on **September 1, 2003**. Only minor modifications have been made and no new functionalities added. Since the simulation kits are based on the new version of the Header Files, we recommend members and vendors to use these.

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Eurex Release 6.1 – Distribution of Simulation Kits and Additional Information

1. Simulation Kits and Installation Notes

In preparation for the start of Eurex Release 6.1 simulation on September 8, 2003, Eurex will distribute the Eurex Release 6.1 and GATE 3.2 software kits to the simulation environments of all members after the close of trading on Friday August 29, 2003. The Software will be sent exclusively to the registered report nodes.

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

SUN Solaris (MISS):	/opt/gate/transferdir/release01/sun	220 Mb
Windows 2000 (MISS):	<ftp-root directory>\release01\win	220 Mb

The simulation kits must be installed according to the "Read-me" file which will be transferred with the kits to the appropriate directory. We urgently recommend that you read thoroughly the Installation Guides for Eurex Release 6.1 and Gate 3.2 (published with Eurex Circular 088/03).

We suggest that you delete data files which are no longer required such as old software kits, Theoretical Price Files and Reports before the software transfer. Please ensure that your simulation environment is connected to the Eurex network on Friday August 29, 2003 from 21:00 CET.

If you have not received the software by Tuesday September 2, 2003, please contact our Technical Helpdesk at +49-69-211-1 12 00.

Additionally, from Monday, September 1, 2003, the software will be available for download from our website "www.eurexchange.com" under the path "member section > Software Kits > Eurex 6.1 Simulation". If you have problems logging in to the "member section", please contact Eurex Customer Support at +49-69-211-1 17 00.

Before installing the Eurex 6.1 simulation kit, it is imperative to install GATE 3.2 on all MISSes and workstations. After the installation of GATE 3.2 the machine has to be rebooted to activate the new settings.

User Profiles: The user profiles will be converted during the update from Eurex Release 6.0 to Release 6.1.

2. Member Manuals – Simulation Version for Eurex Release 6.1

- Eurex User Manual - Information Manual

  The information manual is a reference book which answers questions that users might have in their daily trading on Eurex. The manual provides answers with examples and detailed descriptions.

  The Eurex User Manual - Information Manual is available as of September 1, 2003 on "www.eurexchange.com > member section > documentation/manuals Eurex > Eurex 6.1 > General System Overview".

- Eurex User Manual - System Overview

  This manual gives the user a summary of the Eurex system and of its documentation. It also contains some general information on the system functions which are used in the trading and clearing system. Detailed descriptions can be found in the appropriate functional manuals.

  The Eurex User Manual – System Overview is available as of September 1, 2003 on "www.eurexchange.com > member section > documentation/manuals Eurex > Eurex 6.1 > General System Overview"

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- Eurex User Manual - System Security

  The user manual explains the security functions for which the members of the Eurex exchanges are themselves responsible. It contains a detailed description of the menus for the maintenance of the security functions made available by the Eurex system. For each menu, an example is given with some recommendations on organization.

  The Eurex User Manual – System Security is available as of September 1, 2003 on "www.eurexchange.com > member section > documentation/manuals Eurex > Eurex 6.1 > General System Overview"

- @X-ceed Eurex Trading User Guide

  This manual explains the trading functions of the Eurex System and the use of trading commands, screens and reports.

  The @X-ceed Eurex Trading User Guide is available as of September 1, 2003 on "www.eurexchange.com > member section > documentation/manuals Eurex > Eurex 6.1 > Functional Manuals"

- @X-tract Eurex Clearing User Guide

  This User Guide explains the Eurex clearing functions of the Eurex system and the use of clearing commands, screens and reports. It includes descriptions of the security functions associated with trader/product assignment and user access levels.

  The @X-tract Eurex Clearing User Guide is available as of September 1, 2003 on "www.eurexchange.com > member section > documentation/manuals Eurex > Eurex 6.1 > Functional Manuals"

- Eurex Report Reference Manual

  This manual contains the collected Eurex and EEX Clearing reports, Trading reports and Security reports. The manual explains the content of the reports and describes each report in detail.

  The Eurex Report Reference Manual is available as of September 1, 2003 on "www.eurexchange.com > member section > documentation/manuals Eurex > Eurex 6.1 > Functional Manuals"

- Intraday Risk Information Services - User Guide

  This manual explains the processes, daily operations and the overall handling of the Intraday Risk Information Services.

  The Intraday Risk Information Services - User Guide is available as of September 1, 2003 on "www.eurexchange.com > member section > software kits > Intraday Risk Information Service"

- Member Interface Specifications - File Interface Layouts

  This manual contains the layouts of the file-based Eurex Member Interfaces.

  The Member Interface Specifications - File Interface Layouts are available as of September 1, 2003 on "www.eurexchange.com > member section > documentation/manuals Eurex > Eurex 6.1 > Technical Manuals"

3. Updated Header Files for Eurex Release 6.1

The updated version of the header files for Eurex Release 6.1 will be available on the Eurex website "www.eurexchange.com" under the path "member section > software releases Eurex > VALUES API Programming Version Release 6.1/Gate 3.2" as of September 1, 2003.

Only minor modifications have been made and no new functionalities added. Since the simulation kits are based on the new version of the Header Files, we recommend members and vendors to use these.

The details of the technical changes are as follows:

- The structure declaration trdrIdGrpFromT has been moved from the header CpyUsrProdAsgn.hxx to DRIV_common_structs.hxx.
- The valid value EXCH_APPL_ID_CBOT ("XCBT") has been removed from the header DRIV_data_types.hxx.
- The valid value TRN_TRD_ADJ_TRNF_GCM ("008") has been moved from the header DRIV_data_types.hxx to the header DRIV_deprecated.hxx.
- The additional valid value TRN_TRD_ADJ_REVERSAL ("007") has been added to the header DRIV_data_types.hxx.
- The error description ELB_XEUR_BUFFER_NOT_AVAILABLE 25049 in module XEUR_elbcode.h and XEUR_msg.dat has been changed.
- Two new error codes have been added to the modules XEUR_elbcode.h and XEUR_msg.dat:
    - ELB_XEUR_EFF_DAT_LOWER_PRIM_EXP_DAT (11081, EFFECTIVE DATE MUST BE LOWER THAN PRIMARY EXPIRATION DATE)
    - ELB_XEUR_INVALID_ACCOUNT (20288, INVALID ACCOUNT).
- The release information in the header realeaseInfo.hxx has been updated.

Please note that the final version of the header files will be distributed together with the Member Front End Development Guide – Final Version on September 29, 2003.

Frankfurt, August 29, 2003