X-pand into the Future

e u r e x *circular 083/02*

Date: Frankfurt, September 11, 2002
Recipients: All Eurex members and vendors
Authorized by: Jürg Spillmann

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

Hotfix for Eurex Release 6.0 Simulation

Related Eurex Circulars: 080/02
Contact: Technical Help-desk: Tel. +49 (0)69 2101-1200

Content may be most important for:

- ➲ Front Office / Trading
- ➲ Middle + Back Office
- ➲ IT / System Administration

Attachments:
Allocation of Products to Broadcast Stream Groups

Summary:

Due to an error in the Release 6.0 simulation kit, the new broadcast split functionality cannot currently be used since it only allows Broadcast Group Z to be selected.

This error can be corrected by the Hotfix which will copied via file transfer to your simulation environment report node this evening. It will also be available for download from the Eurex web-site "www.eurexchange.com" under 'Info for members > Eurex Software Kits > Release 6.0 Simulation'.

To ensure that this error does not affect all price data, we have temporarily suspended the allocation of products to Broadcast Groups A to G and all products are currently assigned to Group Z. The grouping corresponding to the attachment to Circular 080/02 (also attached here) will be re-established on September 13, 2002.

Members who have not installed the Hotfix by that time, will then only be able to receive broadcasts for the products in Broadcast Group Z.

We would like to inform you that a full software update for Release 6.0 simulation is planned for September 20, 2002. This software update will also resolve the problem described above.

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Management Board:
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Daniel Gisler, Thomas Lenz,
Michael Widmer

Hotfix for Eurex Release 6.0 Simulation

Due to an error in the Release 6.0 simulation kit, the new broadcast split functionality cannot currently be used since it only allows Broadcast Group Z to be selected.

This error can be corrected by the Hotfix which will copied via file transfer to your simulation environment report node this evening.

Target directories and storage requirement for the file transfer (Simulation environment):

SUN Solaris (MISS):	/opt/gate/transferdir/release01/nt	1 MB
	/opt/gate/transferdir/release01/sun	1 MB
Windows 2000 (MISS):	<ftp-root directory>\release01\nt	1 MB
	<ftp-root directory>\release01\sun	1 MB

The Hotfix is only to be installed on MISSs; workstations are not affected.

All FTP transfers from the report MISS to other MISSs in the simulation environment must be binary copies.

Please forward this circular to your system administrator so that data files which are no longer required can be deleted before the software transfer (e.g. old software kits, Theoretical Price Files, Reports etc.).

Please also ensure that your simulation environment is connected to the Eurex network on Wednesday September 11, 2002 from 22:00 CET.

The Hotfix and the installation instructions will also be available for download from the Eurex web-site "www.eurexchange.com" under 'Info for members > Eurex Software Kits > Release 6.0 Simulation'.

If there are problems logging in to the member section of the web-site, please contact Functional Member Readiness on+49 (0)69 2101-1700.

To ensure that this error does not affect all price data, we have temporarily suspended the allocation of products to Broadcast Groups A to G and all products are currently assigned to Group Z. The grouping corresponding to the attachment to Circular 080/02 (also attached here) will be re-established on September 13, 2002.

The new broadcast split functions cannot be used until the Hotfix to the Eurex Broadcast server has been applied on all MISSs in the simulation environment.

If the Hotfix has not been installed on all Simulation MISSs by Friday, September 13, 2002 no broadcasts will be received for any products assigned to Groups A to G.

Please contact the technical help-desk on +49 (0)69 2101-1200 if there are any problems during installation of the Hotfix.

Installation Instructions

To resolve the problem described above in Eurex Release 6.0 simulation, please replace the file "eurexbcsrv" with the version supplied on all MISSs in the simulation environment.

1. Before starting the installation, please make a security copy of the current version of "eurexbcsrv" so that it can be restored in the event of unforeseen problems with the replacement file.
2. To implement the fix for Sun or Windows 2000, please replace the following files with the new version:

   /opt/gate/base91/EUREX/bin/**eurexbcsrv** (Solaris)

   \opt\gate\base91\EUREX\bin**eurexbcsrv.exe** (Windows 2000)

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Please note that after download, the file will still need to be “unpacked”. Details can be found in the installation instructions in the member section of our web-site “www.eurexchange.com” under ‘Info for members > Eurex Software Kits > Release 6.0 Simulation’.

We would also like to inform you that a full software update for Release 6.0 simulation is planned for September 20, 2002. This software update will also resolve the problem described above.

Frankfurt, September 11, 2002

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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