

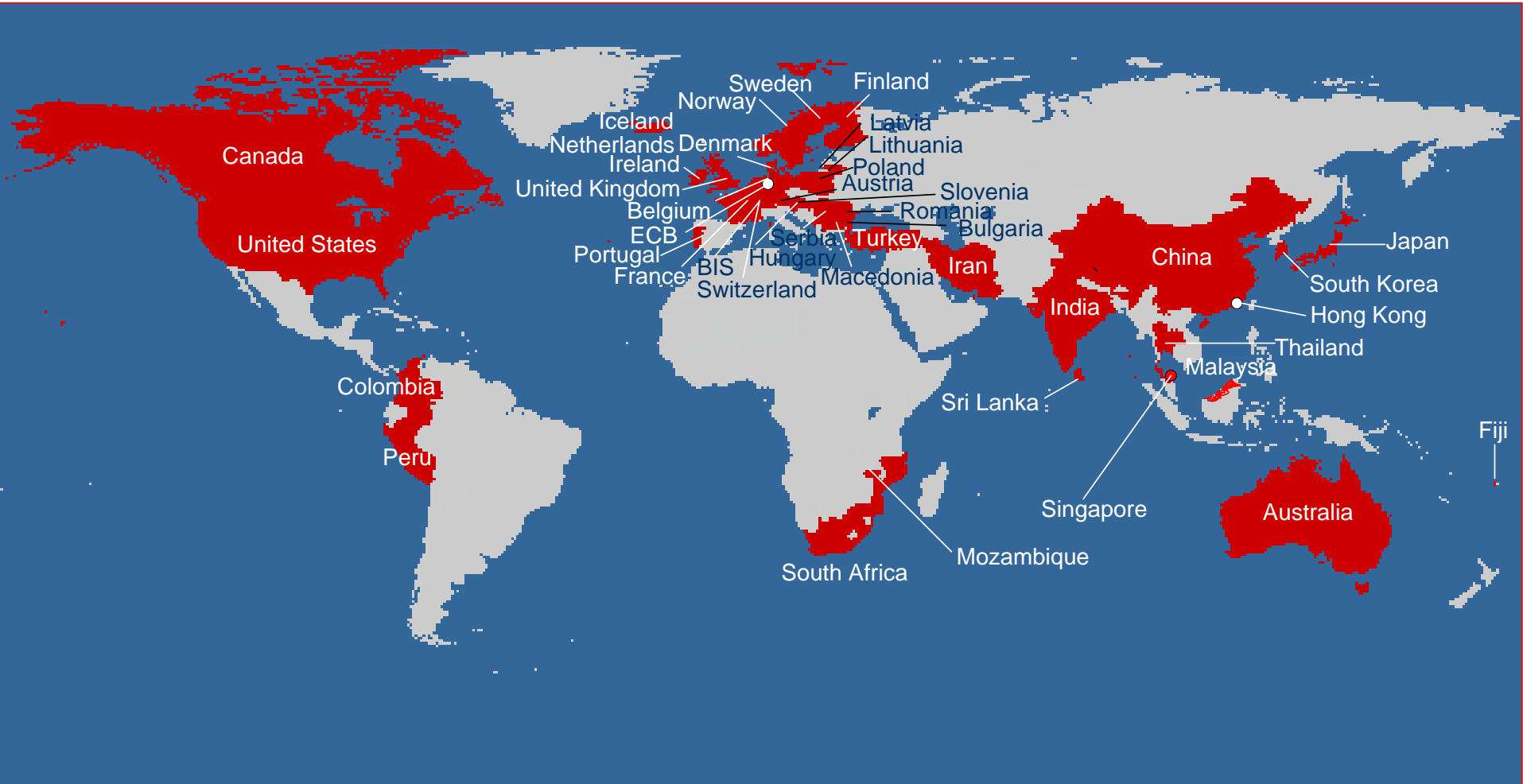
BoF-PSS2

Current Situation

Bank of Finland
28 August 2007
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BoF-PSS2 Simulator Diffusion (Aug 2007)



The fourth full year of BoF-PSS2

- 62 external sites per 22 August 2007
- 11 new sites from August/06 - August/07
- New user groups: Universities and clearing houses
- Simulation interest growing: Securities settlement, networks
- Much user module interest and java-programming
- BoF publication E:39 from previous seminars
- Several simulation studies published by users
- Version 2.4.0 network developments together with Sandia/HUT
- Launching own simulator extranet for user communication

A good basis for further development



Version 2.4.0 improvements

- Command driven interface
- Network analysis modules, in cooperation with Sandia (W. Beyeler/R. Glass) and Helsinki University (K. Soramäki)
- Increased performance (especially cross-checking at best about 90% improvement linear relationship to participant number)
- Bug fixes
- Updated documents
- Available as beta version from September 2007, final production version later in the year



Command driven interface

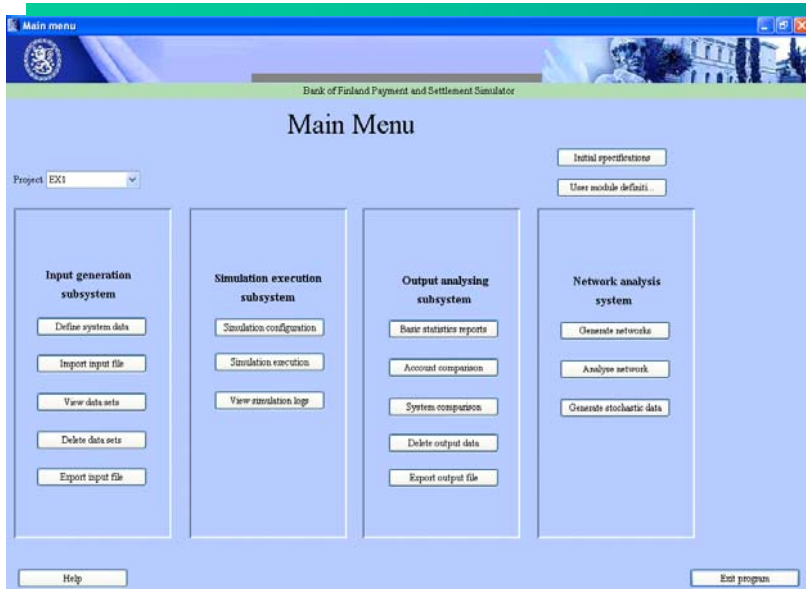
- Objective: launch repetitive tasks easily (mass simulations)
- Commands from files or program-to-program interfaces
- Central Graphical interfaces now also as commands
 - Input commands
 - Simulation definition and execution
 - Output commands
- Available in version 2.4.0

Example:

```
bof-pss2 -configure -project:ex1 -simulationID:free2 -system(ID:ex1/sycd:free/tran:tran/part:part)
bof-pss2 -execute -simulationID:free2 -project:ex1 -statistics(SYLS/ACST)
bof-pss2 -export -table:SYLS -simulationID:free2 -project:ex1 -template:SYLS_all -exportfile:sample
```



Network analysis modules



Network analysis system

Generate networks

Analyse network

Generate stochastic data

Thanks: NISAC, Sandia and HUT

***New block in the main menu for network analysis.
Produces raw-data for analysis and graphs.***

