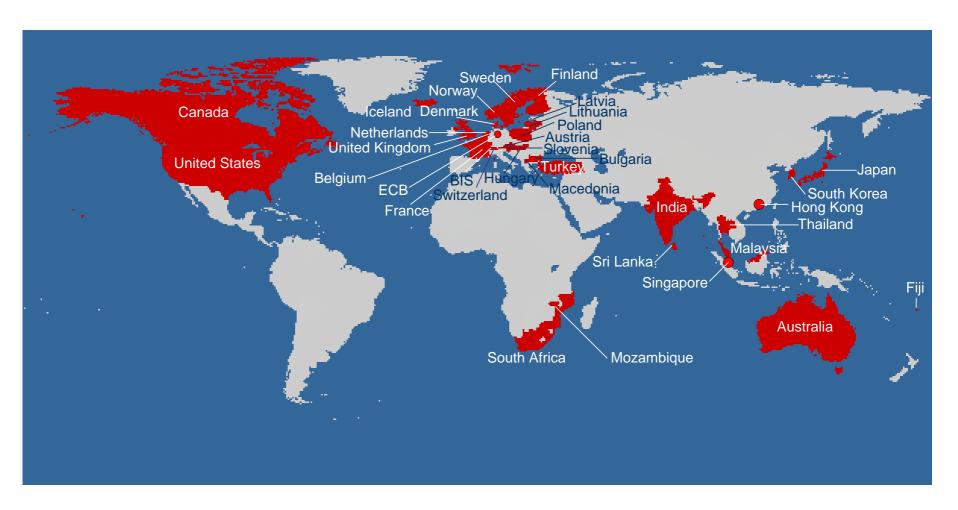
BoF-PSS2 Current Situation

Bank of Finland 18 August 2006 Harry Leinonen





BoF-PSS2 Simulator Diffusion (Aug 2006)



BoF-PSS2 from Fiji in the east to Alaska (US) in the west

The third full year of BoF-PSS2

- 51 sites per 20 August 2006
- 13 new sites from August/05 August/06
- New user groups: Universities and clearing houses
- Simulation interest growing: Securities settlement, networks
- Much feedback for further developments
- Much user module interest and java-programming
- Several published simulation studies
- Version 2.1.0 Sponsorship by FED

A good basis for further development





Version 2.1.0 and 2.2.0 improvements

- 2.1.0 Receipt reactive settlement (FED sponsored)
- Separate system level in the database design and userinterface change with drop down system selection
- Group DVP support and algorithms
- Database optimisation
- Technical JDK and MySQL updates
- 64bit support means possibility to use up to 28G PCs ie all with lengthy simulations can consider updating hardware
- Java.doc availability for Java programmers





Further developments

Version 2.3.0 (production early 2007/ beta late autumn 2006)

- Command language driven processing from file or program
 - Import of large number of input files
 - Running a large number of simulations
 - Running the simulator under the control of another program
- Network analysis and stochastic input
- Improved performance

Under consideration for 2007

- TARGET2 features especially liquidity saving algorithms
- Output support ???

Inviation for sponsorships !?



