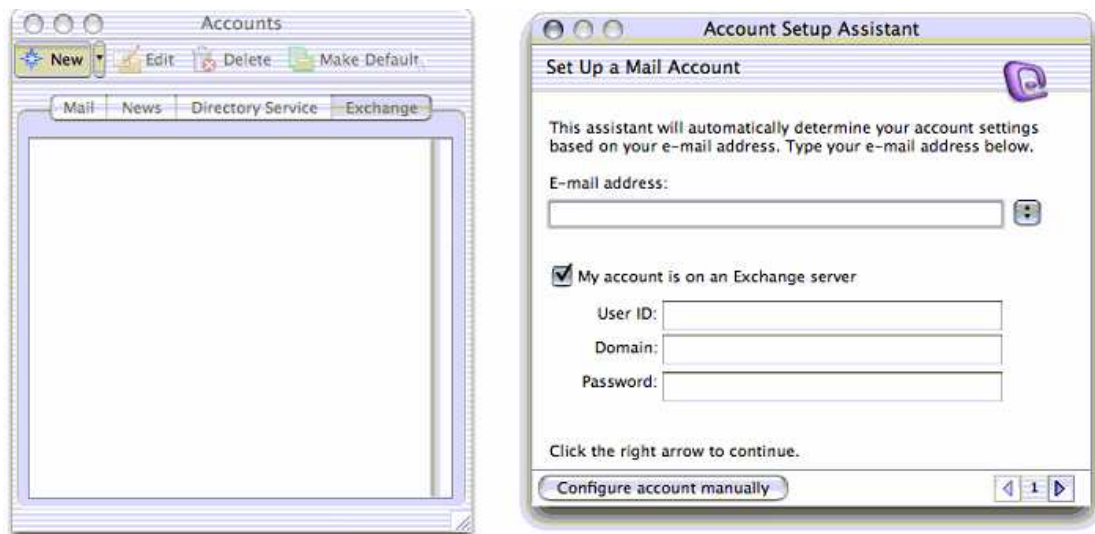To set up the Exchange account in Entourage go to Entourage on the bar and select Account Preferences.
On the first window that appears (below) select Exchange then click on New

Click on Configure account manually so that you will be able to add the Exchange server details.