X-pand into the **Future**

eurex *circular 150/12*

Date: July 12, 2012

Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich, all Clearing Members of Eurex Clearing AG and Vendors

Authorized by: Andreas Preuss

⚠ **High priority**

Eurex Release 14.0: Production Changes for November 5, 2012

Related Eurex Circulars: 183/11, 007/12, 026/12

Contact: Member Services and Admission, tel. +49-69-211-1 17 00, e-mail: memberservices@eurexchange.com

Content may be most important for:	**Attachments:**
Ü All departments	none

Summary:

In accordance with the Eurex Technology Roadmap measures that have been announced in Eurex circulars 183/11 and 026/12, Eurex Group is planning to provide an update to the Eurex Release 14.0 production reports and to the distribution of report files and theoretical price files. Position adjustment requests via VALUES API will be decommissioned. The Eurex Release 14.0 update is scheduled for **November 5, 2012**.

All changes will be made available in advance in the Eurex Release 14.0 simulation for testing purposes as of **September 5, 2012**.

- All trading and clearing reports will exclusively be available via the Common Report Engine
- Position adjustment requests will be decommissioned from VALUES API
- Changes to reports CB010 and CB011
- Changes to report TC549

eurex

Eurex Deutschland
Börsenplatz 4
60313 Frankfurt/Main
Mailing address:
60485 Frankfurt/Main
Germany

T +49-69-211-1 17 00
F +49-69-211-1 17 01
memberservices@eurexchange.com
Internet: www.eurexchange.com

Management Board:
Thomas Book, Michael Peters,
Andreas Preuss, Peter Reitz,
Jürg Spillmann

ARBN: 101 013 361

Eurex Release 14.0: Production Changes for November 5, 2012

In accordance with the Eurex Technology Roadmap measures that have been announced in Eurex circulars 183/11 and 026/12, Eurex Group is planning to provide an update to the Eurex Release 14.0 production reports and to the distribution of report files and theoretical price files. Position adjustment requests via VALUES API will be decommissioned. The Eurex Release 14.0 update is scheduled for November 5, 2012.

All changes will be made available in advance in the Eurex Release 14.0 simulation for testing purposes as of September 5, 2012.

All trading and clearing reports will exclusively be available via the Common Report Engine

Please note that trading participants using the WebTrading report distribution service will also be affected and must adjust their infrastructure to use the Common Report Engine instead.

Furthermore, theoretical price files will no longer be distributed via the MISS infrastructure, but will also only be made available on the Common Reporting Engine. The internet file provisioning service which is charged separately will not be affected by this measure.

Position adjustment requests will be decommissioned from VALUES API

According to the Eurex Technology Roadmap, the Eurex Clearing FIXML Interface will replace VALUES API as clearing interface and the remaining VALUES API-based services for the clearing functionality are planned to be decommissioned in the second quarter of 2013.

The following position adjustment VALUES API requests will be decommissioned in Eurex production on November 5, 2012 and in Eurex simulation as of September 5, 2012:

Enter Position Close Adjustment
Enter Position Account Transfer
Enter Position Member Transfer
Delete Position Member Transfer
Accept Position Member Transfer
Enter Automatic Exercise Abandon
Enter Exercise
Enter Automatic Exercise Abandon
Inquire Allocation
Inquire Automatic Exercise Parameters
Inquire Deliverable Bonds
Inquire Deliverable Position
Modify Automatic Exercise Parameters
Inquire Exercise
Inquire Exercise Assignment
Inquire Assignment Status
Enter Notification
Inquire Notification
Inquire Notification Detail
Inquire Notification Allocation

Changes to reports CB010 and CB011

In the text version of the reports CB010 and CB011, the field "StlPrc/Prc" (Settlement Price) will be modified to match the xml report. Instead of an empty field (value = zero), the field will contain the correct value "0,0000".

Please note that this change will only affect the text version of the reports. The XML versions already contain the correct value.

Changes to report TC549

In order to differ in the report whether the OTC trade entered is bilateral or multilateral, a new xml element "ordrTypCod" (Order Type Code) has been added.

The following table shows the possible values for the xml element "ordrTypCod" and their meaning:

ordrTypCod value	EurexOTC Trade Entries - Meaning of the letter
E	EBI Block/EFP-Index/EFP-Fin/EFS Trade
N	OTC EFP-Index Trade
O	OTC Block Trade
P	OTC EFP-Fin Trade
W	OTC EFS Trade

The changes will also be reflected in the Eurex Release 14.0 XML Report Reference Manual. A simulation version of this document will be made available in July 2012.

July 12, 2012