X-pand into the Future

eurex circular 171/09

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Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
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⚠ **Action required** ⚠ **High priority**

Eurex Release 12.0: Update of Interface Documentation

Related Eurex Circulars: 134/09, 154/09

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Content may be most important for:	**Updated documents:** (on Eurex website only)
➲ IT/System Administration	1. Eurex Enhanced Transaction Solution – Programming Version 2. VALUES API Member Front End Development Guide – Programming Version 3. Technical Release Notes (Final Version)

Summary:

Within Eurex Release 12.0, which will be introduced in production on **November 16, 2009,** the documents "Eurex Enhanced Transaction Solution – Programming Version" and "VALUES API Member Front End Development Guide – Programming Version" have been updated following further enhancements to the interfaces. The documents are available in the Member Section of the Eurex website under the following path:

www.eurexchange.com > Member Section > Releases > Eurex 12.0 > Interfaces

Futhermore, the "Final Technical Release Notes" have been updated to reflect the additional enhancements and are available for download in the Member Section of the Eurex website under the following path:

www.eurexchange.com > Member Section > Releases > Eurex 12.0

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Eurex Release 12.0: Update of Interface Documentation

Interface Enhancements

The interfaces Enhanced Transaction Solution and VALUES API have been further enhanced and the respective interfaces documentation updated accordingly. An overview of applied changes follows. Please refer to the Modification Notes for a complete list of enhancements.

Enhanced Transaction Solution

- **Configuration**
  The definition of the message flows is based on the Enhanced Transaction Solution configuration: Config ID E120.36.01.

- **Backward Compatibility**
  In order to implement backward compatibility for the Enhanced Transaction Solution interface, the Eurex 11.0 requests *EntQuoteReq, DelQuoteReq* and *EntMassQuoteReq* will be included in the XML data model and marked as deprecated. For Eurex Release 12.0, these requests will be restructured, named *EntQuoteV2Req*, *DelQuoteV2Req* and *EntMassQuoteV2Req* and will receive new IDs. Consequently, member systems using the Eurex Release 12.0 XML data model need to be capable of handling requests with multiple layouts.

  Additionally, *MassQuoteNotif* will receive a new ID, while the Eurex Release 11.0 *EntMassQuoteNotif* will be included in the Eurex Release 12.0 XML data model and marked as deprecated.

- **Aggressor Flag**
  The usage of the aggressor flag will be changed from “optional for order” to “only for immediate executions” in a range of message flow events. Moreover, the aggressor flag will also be added to additional message flow events.

- **Changed Cardinalities**
  The cardinalities of the following message flows have been changed: (Foreign Event) Delete Order or Quote, (Foreign Event) Enter Order, (Foreign Event) Mass Delete, (Foreign Event) Modify Order, (User) Enter Order, (User) Modify Order, (User) Retransmission.

- **Enhanced Order Status Notifications**
  Order Status Notifications will be enhanced by the addition of the field *TrnTypCode* to further specify the answers for the following requests: Enter Order, Delete Order, Modify Order, Enter Quote, Modify Quote Response, Delete Quote, Enter Mass Quote, Modify Mass Quote.

- **Handling of Market Reallocation Events**
  In order to support members in the handling of market reallocation events, the beginning of the time interval for market reallocation and the respective trade ID will be provided via the Enhanced Transaction Solution. For this purpose two new fields, *lastGuarTrnId* and *lastGuarTrnTime,* will be added to (User) Retransmission and to (Foreign Event) Delete Order or Quote and to the underlying structure “Order Status – Notification”.

- **(Match Event) Order or Quote**
  The *(Match Event) Order or Quote* message flow has been removed and replaced by individual *(Match Event) Order* and *(Match Event) Quote* message flows.

- **Additional Error Codes for MassQuoteErrorId**
  MassQuoteErrorId has been enhanced with additional error codes.

- **Performance Enhancements**
  The encoding IDs of various new data fields will be reduced to values smaller than 128. This will further enhance the performance of the Enhanced Transaction Solution related to mass quotes transmission. The following fields – which carry buy or sell quantities – will be affected: *CumExecutedBuyQty, CumExecutedSellQty, DelBuyQty, DelSellQty, LastCumExeBuyQty, LastCumExeSellQty, LastDelBuyQty, LastDelSellQty, TotalBuyQty, TotalSellQty.*

For details of the modifications, please refer to the documents "Enhanced Transaction Solution Interface Specification – Programming Version" and "Enhanced Transaction Solution Modification Notes – Programming Version", in which updates since the initial Programming Version of August 2009 are underlined.

VALUES API

- **Configuration**
  The definition of the application requests is based on the VALUES configuration: CONFIG_IDENTIFIER E120.37.01.
- **Enhanced field size for undrFinSetlPrc**
  The field *undrFinSetlPrc* will be enhanced to carry nine digits.
- **Enter Quote Hold**
  The request *Enter Quote Hold* has been removed from the interface.
- **expTypCod**
  The valid values of field *expTypCod* will be modified. The field specifies the period of expiration. A value of "1" means that the expiry is in the month; a value of "2", that the expiry is in the preceding month.
- **Matching Event Broadcast Streams**
  The private broadcast data streams *Trade Confirmation, Single Leg Matching Event, Double Leg Matching Event and Strategy Matching Event* distributed to a Non-Clearing Member can also be subscribed to by its Clearing Member.
- **Modify EBI Trade**
  The usage type of various fields in the EBI requests *Modify EBI EFP-Fin Trade, Modify EBI EFP-Index Future Trade* and *Modify EBI EFS Trade* will be changed from mandatory to fixed mandatory.
- **Private Member Message Type Code**
  The field *privMembMsgCod* has been enhanced to allow the distinction of Market Reset and Market Reallocation Events.
- **Wildcard for trdEvntSeqNoMin and trdEvntSeqNoMax**
  In the request *Inquire All Strategy Trades*, it will be possible to use wildcards for the fields *trdEvntSeqNoMin* and *trdEvntSeqNoMax*.

For details of the modifications, please refer to the documents "VALUES API Member Front End Development Guide – Programming Version" and "VALUES API Modification Notes – Programming Version", in which updates since the initial Programming Version of July 2009 are underlined.

Frankfurt, September 15, 2009