X-pand into the Future

eurex circular 188/10

Date: Frankfurt, September 27, 2010
Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
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High priority

1. Eurex Release 13.0: Optional Interfaces Documentation, 2. Identification of Front Month Contracts, 3. Update of Enhanced Transaction Solution and Enhanced Confirmation Solution Interfaces

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Content may be most important for:

➲ All departments

Attachments:

Only on the Eurex website:

1. VALUES API Member Front-End Development Guide
2. Enhanced Broadcast Solution Interface Specification
3. Enhanced Confirmation Solution Interface Specification
4. Enhanced Risk Solution Interface Specification
5. Enhanced Transaction Solution Interface Specification

Summary:

1. In connection with Eurex Release 13.0, which is due to be introduced on **November 8, 2010**, the final versions of the documents listed above are available in the Member Section of the Eurex website as of September 27, 2010 under the following path:

   www.eurexchange.com > Member Section > Releases > Eurex 13.0 > Interfaces

2. With Eurex Release 13.0, contract IDs will be harmonized between the Enhanced Transaction Solution and the Enhanced Broadcast Solution. When generating the product, front month contracts are created in a final step. Hence the order of contract IDs disseminated via the Enhanced Transaction Solution and Enhanced Broadcast Solution cannot be relied upon to identify front month contracts. The expiration date should be used instead of this to clearly identify the front month contracts.

3. Enhanced Transaction Solution and Enhanced Confirmation Solution interfaces have been updated.

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1. Eurex Release 13.0: Optional Interfaces Documentation

In connection with Eurex Release 13.0, which is due to be introduced on November 8, 2010, the final versions of the documents listed above are available in the Member Section of the Eurex website as of September 27, 2010 under the following path:

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2. Identification of Front Month Contracts

With Eurex Release 13.0, contract IDs will be harmonized between the Enhanced Transaction Solution and the Enhanced Broadcast Solution. When generating the product, front month contracts are created in a final step. Hence the order of contract IDs disseminated via the Enhanced Transaction Solution and Enhanced Broadcast Solution cannot be relied upon to identify front month contracts. The expiration date should be used instead of this to clearly identify the front month contracts.

3. Update of Enhanced Transaction Solution and Enhanced Confirmation Solution Interfaces

Enhanced Transaction Solution and Enhanced Confirmation Solution interfaces have been updated.

Changes applied to the Enhanced Transaction Solution Interface since Simulation Start

The Enhanced Transaction Solution Interface has been updated since simulation start. A short overview of changes follows, for details of all messages and fields please refer to the document “Enhanced Transaction Solution Interface Specification”, which is available in the Member Section of the Eurex website under the following path:

www.eurexchange.com > Member Section > Releases > Eurex 13.0 > Interfaces > Enhanced Transaction Solution

Overview of changes:

- In the Match Event Message Flow the fields “account”, “orderTypeCode” and “takeUpMemberId” have been added.
- *Modify Order* Request: The field “timeInForceCode” is now mandatory.
- *Inquire Trade* Request: The field “tradeOriginType” is now mandatory in case of wholesale events.
- More price digits: Maximum limit value for the fields “StratLegUndrPrice” and “TickSize” has been increased to 999999999 (9 digits).
- Trade reversals:
    - Field “Text2” is now deprecated.
    - Field “TradeRefID”: In case of a trade reversal, this field is filled and the field value of “trnReasonCode” is 80.
    - Field “TrnTypeCode”: The value “REV” has been removed of the list of possible values.

- Enhancement of documentation: A new chapter “Application and Transport Messages - Best Practice” has been added to the Interface documentation.

The configuration ID was changed from E130.40.02 to **E130.49.02**.

The changes detailed above will be made available in the simulation environment with the batch run on Tuesday, September 28, 2010.

Changes applied to the Enhanced Confirmation Solution Interface since Simulation Start

Several changes have been applied to the Enhanced Confirmation Solution since simulation start. A comprehensive overview of all changes is provided in a change log available in the Member Section of the Eurex website under the following path:

www.eurexchange.com > Member Section > Releases > Eurex 13.0 > Interfaces > Enhanced Confirmation Solution

The configuration ID was changed from E130.40.03 to **E130.49.03**.

The changes will be made available in the simulation environment with the batch run on Tuesday, September 28, 2010.

Frankfurt, September 27, 2010