X-pand into the Future

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Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Jürg Spillmann

Enhanced Transaction Solution (ETS) Interface: Enhancements

Contact: Member Services & Admission, tel. +49-69-211-1 17 00,
e-mail: customer.support@eurexchange.com,
Eurex Customer Technical Support, tel. +49-69-211-1 12 00

Content may be most important for:

➲ All departments

Attachments:

none

Summary:

Eurex will provide the following enhancements for ETS:

- Introduction of the new (optional) field “heartbeatIntvl” in the trading session logon request
- Introduction of the new (optional) field “skipHeartbeatCheckFlag” in the trading session logon request
- Introduction of the new field ”MaxNoOfReqPerIntvl” in the trading session logout response
- Correction of the message id response to the "DelAllOrderQuote" request
- Introduction of the new field “configId” in the session logon notification

The introduction of these features in production is scheduled for **July 28, 2008**. They will be available in the simulation environment from **July 4, 2008** onwards.

Updated versions of the documents “Enhanced Transaction Solution - Interface Specification” and “Enhanced Transaction Solution - XML Data Model” reflecting the mentioned enhancement will be available on the Eurex website from **June 30, 2008** onwards.

Eurex Deutschland
Neue Börsenstraße 1
60487 Frankfurt/Main
Mailing address:
60485 Frankfurt/Main
Germany

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

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

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Enhanced Transaction Solution (ETS) Interface: Enhancements

Eurex will provide the following enhancements for ETS:

- **Introduction of the new (optional) field "heartbeatIntvl" in the trading session logon request**

The range of possible heartbeat interval values will be 0,5 ... 60 seconds. In case a session does not send this parameter, the "global" value (currently 1 sec) will be taken as heartbeat interval.

- **Introduction of the new (optional) field "skipHeartbeatCheckFlag" in the trading session logon request**

If the "skipHeartbeatCheckFlag" is set, the heartbeat check is disabled; if the flag is not set, the heartbeat check is enabled with the time constant given by heartbeatIntvl. This flag is allowed only for non-production environments.

- **Introduction of the new field "MaxNoOfReqPerIntvl" in the trading session logout response**

With the introduction of the new field "MaxNoOfReqPerIntvl" the logout response will return the maximum number of requests per second received from a session.

- **Correction of the message id response to the "DelAllOrderQuote" request**

The currently wrong message id "MID_ORDER_STATUS_NOTIF" returned in the "DeleteAllOrderQuote" request will be changed to the correct message id "MID_DEL_ALL_ORDER_QUOTE_REQ".

- **Introduction of the new field "configId" in the session logon notification**

This new field provides a version number of the ETS interface which is returned with the session logon notification. It matches the configID which is contained in the published XML interface description.

The introduction of these features in production is scheduled for July 28, 2008. They will be available in the simulation environment from July 4, 2008 onwards.

Updated versions of the documents "Enhanced Transaction Solution - Interface Specification" and "Enhanced Transaction Solution - XML Data Model" reflecting the mentioned enhancement will be available on the Eurex website from June 30, 2008 onwards under the path:

www.eurexchange.com > Member Section > Releases > Eurex 10.0 > Interfaces > Enhanced Transaction Solution (ETS)

Please Note:

To enable Eurex to respond appropriately to the wide range of customer requirements and the high pace of technological change, a key design factor for the EBS and ETS interfaces has been the ability to react quickly and effectively to changes in market demand.

For this reason, Eurex will continue to provide short term enhancements to both the EBS and ETS interfaces outside of the main release cycle. Eurex will make every effort to ensure that the enhancements result in a minimal amount of impact for Members, that Members are provided with the necessary information concerning the changes with sufficient lead time and provide the appropriate simulation phase prior to the production launch.

If you have any questions or require further information, please contact Member Services & Admission at tel. +49-69-211-1 17 00 or e-mail: customer.support@eurexchange.com or Eurex Customer Technical Support at tel. +49-69-211-1 12 00.

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