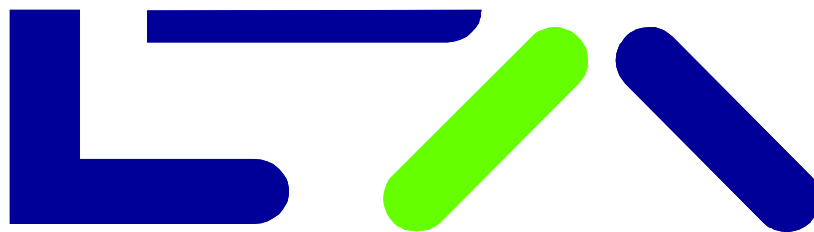


X-pand into the Future



e u r e x c i r c u l a r 2 0 9 / 1 2

Date: 24 September 2012

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

Authorized by: Jürg Spillmann



High priority

Eurex Release 14.0: Important information concerning mandatory production report changes and documentation updates for Eurex Release 14.0

Related Eurex Circulars: 183/11, 007/12, 026/12, 144/12, 150/12

Contact: Member Services & Admission, T +49-69-211-1 17 00, memberservices@eurexchange.com

Content may be most important for:

☞ All departments

Attachments:

None

Summary:

In Eurex circulars 026/12, 144/12 and 150/12, Eurex announced the Eurex Release 14.0 production update which is scheduled for 5 November 2012. To accompany this release, a new Eurex XML Report Reference Manual together with the corresponding XML schema files for the simulation and production environments have been published today.

For direct access to the documentation on the Eurex website www.eurexchange.com, please click on the following link:

Technology > Eurex Release 14.0 > System documentation > Manuals

This circular provides a list of the changes to the Eurex XML reports versus the current simulation version of the document from 18 July 2012. Please note that there are **mandatory** changes such as changes to reports CB010 and CB011 which must be implemented.

The changes will come into effect with the Eurex Release 14.0 production update on 5 November 2012. They will, however, be available in advance in the Eurex Release 14.0 simulation for testing purposes as of 28 September 2012.

Please note that all reports and theoretical price files will no longer be distributed via the MISS infrastructure. Instead, they will be made available exclusively via the Common Report Engine for Eurex production as of 5 November 2012. Participants using the WebTrading report distribution service are also affected and must adjust their infrastructure to be able to use the Common Report Engine.

The separately charged internet file provisioning service is not affected by this measure.



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: Important information concerning mandatory production report changes and documentation updates for Eurex Release 14.0

In Eurex circulars 026/12, 144/12 and 150/12, Eurex announced the Eurex Release 14.0 production update which is scheduled for 5 November 2012. To accompany this release, a new Eurex XML Report Reference Manual together with the corresponding XML schema files for the simulation and production environments have been published today.

For direct access to the documentation on the Eurex website, please click on the following link:

Technology > Eurex Release 14.0 > System documentation > Manuals

This circular provides a list of the changes to the Eurex XML reports versus the current simulation version of the document from 18 July 2012. Please note that there are **mandatory** changes such as changes to report CB010 and CB011 which must be implemented.

The changes will come into effect with the Eurex Release 14.0 production update on 5 November 2012. They will, however, be available in advance in the Eurex Release 14.0 simulation for testing purposes as of 28 September 2012.

Please note that all reports and theoretical price files will no longer be distributed via the MISS infrastructure. Instead, they will be made available exclusively via the Common Report Engine for Eurex production as of 5 November 2012. Participants using the WebTrading report distribution service are also affected and must adjust their infrastructure to be able to use the Common Report Engine.

The separately charged internet file provisioning service is not affected by this measure.

Eurex advises participants to test and make all necessary adjustments to their systems to be compliant with the report changes and the previously announced decommissioning of Position Adjustment Requests from VALUES API prior to the Eurex Release 14.0 production update.

Report change descriptions

- **CB010, CB011:**
In the text version of 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: This modification is **mandatory** for the production start on 5 November 2012. It was already included in the Eurex XML Report Reference Manual from 18 July 2012.
- **CB010, CB011 and TC810:**
The alphanumeric 20-digit system order ID "origRpdOrdNo" from the new trading architecture will be added to these reports in the XML versions and for report TC810 also in the text version.
Please note: This modification is **mandatory** for the production start on 5 November 2012. It was already included in the Eurex XML Report Reference Manual from 18 July 2012.
- **CB225:**
The element "secuGrpCod" will be renamed to "instTypCod" and two new elements "acctTypCod" and "numOfDaysLtTot" have been added. For a detailed description of elements please refer to the XML Report Reference Manual.
- **CB235:**
This existing report has been added to the XML Report Reference Manual. The fields "Clearing member ID", "Settlement currency", and "Collateral Pool ID" have been renamed to "CLEARING MEMBER", "CLEARING CURRENCY", and "POOL ID".

- CD010, CD020, CD070, CD080 and CD100:
Two new cash transactions, 277 “INTRADAY OTC MARGIN CALL” and 278 “END OF DAY OTC MARGIN CALL” will be added for the introduction of CCP Release 8.0.
- CD230:
This report has been changed to be available for Eurex Clearing Members only.
- CB165 and CB195:
Several elements have been renamed and the field length has been extended:

Old element name	New element name
trnFeeAmnt	trnFeeAmntX
sumAcctTrnFeeAmnt	sumAcctTrnFeeAmntX
sumCurrTrnFeeAmnt	sumCurrTrnFeeAmntX
sumFeeIndTypAmnt	sumFeeIndTypAmntX
sumProdTrnFeeAmnt	sumProdTrnFeeAmntX
sumProdTypFeeAmnt	sumProdTypFeeAmntX

- TC549:
To distinguish whether the trade entered using EurexOTC Trade Entry services is bilateral or multilateral, a new XML element “ordrTypCod” (Order Type Code) has been added to the report. The following table shows the possible values for the XML element “ordrTypCod” and their meaning:

ordrTypCod value	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

- TA111:
This report will be available in the public area of the Common Report Engine in addition to the existing individual participant area on the Common Report Engine. The public area of the Common Report Engine was announced in Eurex circular 194/12.

Eurex Exchange new trading architecture reports

The following reports which will be introduced with the Eurex Exchange new trading architecture will be modified as follows:

- TE535 Cross and Quote Requests
- TE540 Daily Order Maintenance
- TE550 Open Order Detail
- TT132 Market Maker Protection
- TT133 Trading Risk Events
- CB069 Transaction Report
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD120 User Transaction Size Limit Maintenance
- RD125 User Transaction Size Limit Status

Target namespace change

The target namespace for all Eurex XML reports schema files has been updated with the new URL <http://www.eurexchange.com/technology>.

For further details please consult the Eurex XML Report Reference Manual accompanied by the corresponding XML schema files.

Eurex advises participants to test and make any adjustments to their systems to be compliant with the report changes and the previously announced decommissioning of Position Adjustment Requests from VALUES API prior to the Eurex Release 14.0 production update.

24 September 2012