X-pand into the Future

e u r e x *circular 090/04*

Date: Frankfurt, June 30, 2004
Recipients: All Eurex members and vendors
Authorized by: Peter Reitz

⚠ **Action Required** ⚠ **High Priority**

Eurex Release 7.0 Updated Documentation

Related Eurex Circulars: 081/04

Contact: Customer Support: Tel. +49-69-211-1 17 00

Content may be most important for:	**Attachments:**
➲ All Departments	(only available on the website) 1. Eurex User Manual – Information Manual 2. Eurex User Manual – System Overview 3. Eurex User Manual – System Security 4. @X-ceed Eurex Trading User Guide 5. @X-tract Eurex Clearing User Guide 6. Common Sizing Guidelines 7. Eurex Report Reference Manual 8. Intraday Risk Information Services User Guide 9. Member Interface Specifications - File Interface Layouts 10. Final Technical Release Notes 11. Final Functional Release Notes 12. VALUES API Modification Notes

Summary:

1. For the start of Eurex Release 7.0 simulation, planned for August 16, 2004, documents 1 to 9 listed above can be found in the "Member Section" of the Eurex website, "www.eurexchange.com", under

   Member Section > Documentation/Manuals Eurex > Eurex 7.0

2. In addition and also on the Eurex website, "www.eurexchange.com", under

   Member Section > Software Releases Eurex > Eurex 7.0

   are revised versions of documents 10 to 12 (Final Technical Release Notes, Final Functional Release Notes and VALUES API Modification Notes) which were published with Eurex Circular 081/04 on June 14, 2004.

Eurex Deutschland
D-60485 Frankfurt am Main
www.eurexchange.com

Customer Support
Tel. +49-69-211-1 17 00
Fax +49-69-211-1 17 01

Management Board:
Rudolf Ferscha (CEO), Jürg Spillmann,
Daniel Gisler, Thomas Lenz,
Peter Reitz, Michael Widmer

Eurex Release 7.0 Updated Documentation

1. Member Manuals – Simulation Version for Eurex Release 7.0

- Eurex User Manual – Information Manual

  The Eurex User Manual – Information Manual was designed as a reference work and intended to answer users' questions relating to their daily trading at Eurex. Questions are answered using examples and detailed descriptions.

- Eurex User Manual – System Overview

  This handbook gives the user a summary of the Eurex system and its documentation. At the same time it contains general information about system functions that are used within the trading and clearing system. A more detailed description can be found in the appropriate functional handbooks.

- Eurex User Manual – System Security

  This handbook explains the security functions that are the sole responsibility of Eurex members themselves. There is a detailed description of the menus for maintaining the Eurex system security functions. Each menu description also contains an example and recommendations for practical application.

  All documents mentioned above are available immediately on the Eurex website, "www.eurexchange.com" under

  Member Section > Documentation/Manuals Eurex > Eurex 7.0 > General System Overview

- @X-ceed Eurex Trading User Guide

  This handbook explains the trading functions in the Eurex system as well as the use of trading commands, screens and reports. The document is intended both as an introduction to the system and as a daily reference manual.

- @X-tract Eurex Clearing User Guide

  This handbook explains the clearing functions in the Eurex system as well as the use of clearing commands, screens and reports. It contains descriptions with the security functions in the context of trader/product assignment and user access levels. The document is intended both as an introduction to the system and as a daily reference manual for back office staff.

  The two documents mentioned above are available immediately on the Eurex website, "www.eurexchange.com" under

  Member Section > Documentation/Manuals Eurex > Eurex 7.0 > Functional Manuals

- Common Sizing Guidelines

  The Common Sizing Guidelines for Eurex Release 7.0 are available immediately on the Eurex website, "www.eurexchange.com", under

  Member Section > Documentation/Manuals Eurex > Eurex 7.0 > Technical Manuals

- Eurex Report Reference Manual

  This handbook contains all the Eurex and EEX clearing, trading and security reports. The handbook explains the contents and gives a detailed description of every report.

Eurex Deutschland
D-60485 Frankfurt am Main
www.eurexchange.com

Customer Support
Tel. +49-69-211-1 17 00
Fax +49-69-211-1 17 01

Management Board:
Rudolf Ferscha (CEO), Jürg Spillmann,
Daniel Gisler, Thomas Lenz,
Peter Reitz, Michael Widmer

- Intraday Risk Information Services – User Guide

  This handbook contains explanations of the procedures, daily operation and general handling of Eurex Intraday Risk Information Services.

  The Intraday Risk Information Services – User Guide is immediately available on the Eurex website, "www.eurexchange.com" under

  Member Section > Software Kits > Intraday Risk Information Service

- Member Interface Specifications – File Interface Layouts

  This document describes the layout of files in the file interface between Eurex and Eurex Members.

  The Member Interface Specifications – File Interface Layouts are immediately available on the Eurex website, "www.eurexchange.com" under

  Member Section > Documentation/Manual Eurex > Eurex 7.0 > Technical Manuals

2. Updated Versions of the Documents Published in Circular 081/04

2.1. Final Technical Release Notes

In the Final Technical Release Notes there have been changes made to **Appendix A – FPHCPARM**.

The original description states that the value of the field **unadjusted exchange rate** relates to the currencies in the fields CURR-TYP-COD-RMHCPARM (currency) and EUREX-CURR-TYP-COD-RMCHPARM (Eurex currency).

This has now been corrected, so that the value of the field **unadjusted exchange rate** refers to the currency in the field CURR-TYP-COD-RMHCPARM and the currency EUR.

In the description of other fields containing values for **exchange rates**, the currency to which the value refers has been further clarified.

2.2. Final Functional Release Notes

There has been a change to Chapter 2.3.2 Exchange for Swaps (OTC EFS) in the Final Functional Release Notes.

Previously the Trade Type of OTC EFS transactions was given as "S". This has now been corrected so that the Trade Type of OTC EFS transactions is now "W".

2.3. VALUES API Modification Notes

The following changes have been made to the **VALUES API Modification Notes**:

Chapter 4: Overview of Changed Eurex Application Requests and Responses:

Originally, it was stated that the request **Inquire All Trades** would no longer be supported. The layout of the request **Inquire Trade** was changed.

This has been corrected, so that the layout of **Inquire All Trades** has been changed and the request **Inquire Trade** is no longer supported.

Chapter 5: Changes in Eurex Application Requests and Responses

Originally, changes to the layout of the request **Inquire Trade** were described.

This has been corrected as the request **Inquire Trade** is no longer supported.

Frankfurt, June 30, 2004

Eurex Deutschland
D-60485 Frankfurt am Main
www.eurexchange.com

Customer Support
Tel. +49-69-211-1 17 00
Fax +49-69-211-1 17 01

Management Board:
Rudolf Ferscha (CEO), Jürg Spillmann,
Daniel Gisler, Thomas Lenz,
Peter Reitz, Michael Widmer