X-pand into the Future

e u r e x *circular 134/05*

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Recipients: All Eurex members and vendors
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High Priority

Eurex Release 8.0 - XML Schemas and Handling of Mass Quotes

Related Eurex Circulars: 122/05, 132/05

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Content may be most important for:	**Attachments:**
➲ All Departments	(only on Eurex website) 1. XML Schemas

In this circular, Eurex provides information concerning the availability of XML schemas and handling of mass quotes in context with the introduction of Eurex Release 8.0.

- **Availability of XML Schemas**
  A file containing XML schemas will be available on the Eurex website with immediate effect. These schemas will support Eurex members and vendors in their implementation of XML report facilities.
  For your personal download copy, please visit:
  www.eurexchange.com > Member Section > Software Releases Eurex > Eurex 8.0.
  The schemas add to the information provided in the document “Report Reference Manual” which was distributed with Eurex Circular 132/05 on July 29, 2005.

- **Handling of Mass Quotes**
  Mass quote entry is a facility available for regular option quotes, which enables users to send a page of quotes with only one technical transaction.
  Eurex Release 8.0 will introduce the following change to the processing of mass quotes:
  In case of the validations listed below, failure in one single quote leads to a rejection of the offending single quote only and not, as currently practiced in Eurex Release 7.0, to a rejection of the complete mass quote:
  - Minimum quote quantity
  - Price reasonability check
  - Minimum quote spread
  - Series exists but is expired

  Please note that the Market Maker protection mechanism may be triggered after the processing of a quote that is part of a mass quote. In this case, processing of the mass quote is interrupted, the automated mass quote hold is triggered and the remaining quotes in the mass quote request are rejected with the appropriate error message.

This information is also added to the document “Final Technical Release Notes” provided with Eurex Circular 122/05 on July 15, 2005.

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