e u r e x *c i r c u l a r 75/99*

To: All Eurex members and vendors

Date: Frankfurt, 9th August 1999

Eurex VALUES API - "Application Identifier"

Dear Sir or Madam,

On 9th February 1999 Eurex published the VALUES API Programming Version to the Eurex community. As outlined in this and the succeeding documentation, VALUES API includes a feature which is called "Application ID". With the introduction of the Eurex Release 3.0 MISS architecture on 6th September 1999, all applications that interface via VALUES API to the Eurex system are required to identify themselves using an identifier.

The application identifier is a sixteen character field that has to be transmitted with every login or subscription request of any application. The attachment to this circular provides details on how this field is filled. The identifier is assigned by the Eurex Functional Member Readiness Team. **Therefore, all members that use self-developed or third party VALUES API applications are requested to return the attached form.** Based on the information given, Eurex will assign an individual identifier specific to their application. The assigned identifier will then be made known to the Central co-ordinator at the member site and to the developer of the application if applicable.

Please note that independently from the introduction of the application identifier the existing regulations on quote machines, electronic eyes and order routing software (§§ 2.4 and 2.5 of the “Implementation Regulations of Eurex Concerning Technical Equipment“) remain applicable.

For further questions please do not hesitate to contact the Eurex Member Readiness Team on Tel. +49 (0)69-2101 1700.

Yours sincerely,

Jürg Spillmann

Hartmut Klein

Attachments

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1. Preamble

In accordance with the forthcoming Implementation Regulations of Eurex Deutschland and Eurex Zürich Concerning Technical Equipment for the new MISS architecture, trading participants of the Eurex exchanges are required to register third party software that is linked for trading or clearing purposes to the programmable interface of the Eurex exchanges (VALUES API).

For registration the employed software is required to use an application identifier in accordance with the following regulations.

2. Structuring of the Application Identifier

The Application Identifier is a 16 character field implemented in VALUES API. VALUES API-based applications are required to fill this field with every login and subscription request (see Eurex Release 3.0 Member Front End Development Guide, Volume 2, Section 5.2.3). The field is passed to the back end and logged as part of the synchronous transaction log entry. The application identifier may contain upper case letters, numbers and blanks. Special characters are not valid.

The application identifier is structured as follows:

Characters 1-5: Member/Vendor ID:
The Member/Vendor ID identifies the developer of an application (not the end user). The Member ID is the standard five character short code assigned to each exchange member. The vendor ID is a five character code similar to the member ID. It is assigned to every registered Eurex vendor. All vendor IDs end with the letters XV (eXchange Vendor).

Characters 6-7: Application Type
These two characters describe the application type. The following application types are distinguished:

FO = Front Office application
MO = Middle Office application
BO = Back Office application
FM = Front/Middle Office application
FB = Front/Back Office application
MB = Middle/Back Office application
AL = Front-, Middle- and Back Office application

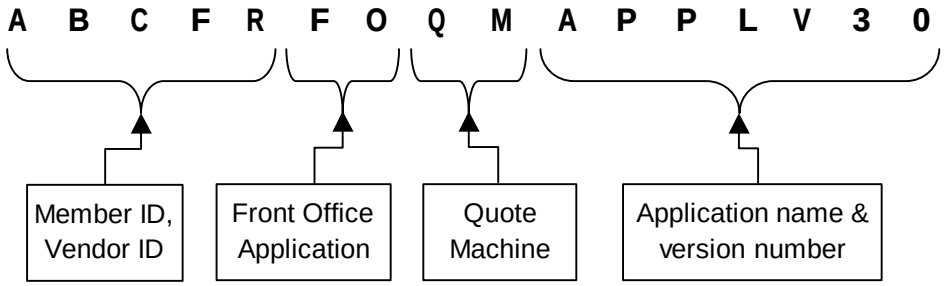
Characters 8-9: Automated Trading Functionalities
These two characters indicate whether the application includes any automated trading functionalities which have to be reported to the exchange according to §§ 2.4 and 2.5 of the implementation regulations of Eurex concerning technical equipment. Such applications are quote machines, electronic eyes or automated order routing. Depending on the functionality the following codes may apply:

QM = Quote Machine
EE = Electronic Eye
AQ = Automated Order Routing
QE = Quote Machine & Electronic Eye
QA = Quote Machine & Automated Order Routing
EA = Electronic Eye & Automated Order Routing
AL = All (Quote Machine, Electronic Eye & Automated Order Routing)
NO = None of the above

Characters 10-16:Application name and version number

The last seven characters provide space for (an abbreviation of) the application name and the version number of the application.

Example:



3. Assignment of the Application Identifier

The application identifier is assigned by the exchange based on the information provided by the member. Eurex requires information about the developer of an application, the application type and any automated trading functionalities. A form for this purpose is available from the Eurex Functional Member Readiness Team.

From this information, Eurex assigns the application identifier for each application. However, only the first nine characters are predefined by the exchange. The remaining seven characters have to be filled with an appropriate name and a version number by the developer himself.

As a service, Eurex will notify independent software vendors of the identifier assigned to the vendor's software as well, so that the full 16 character identifier can be completed by the vendor directly. However, the exchange member is responsible to make sure that all applications he employs and that interface to VALUES API use the assigned identifier.

Registration of an Application Identifier

Company

Name of the exchange participant | Member ID

Address

Name of contact

Phone No. | Fax No.

Eurex
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Registration of an Application Identifier for third party or self developed software interfacing via the VALUES API (programmable interface) to the Eurex front-end system. (Please use a separate copy of this form for each application).

I. Developer of the application:
Please mark below, whether the software was developed by your own company or by an independent software vendor. Please provide your member ID or the name of the vendor company, respectively.

☐ Own Development
Member ID: __ __ __ __ __

☐ Independent software vendor
Vendor company: _____ ____
Productname (if any)_____ ___

II. Application type:
Please mark below, the business area for which the software was mainly designed (you may mark several areas).

☐ Front Office
☐ Middle Office
☐ Back Office

III. Automated trading functionalities:
Please mark which of the functionalities below the application provides (you may mark several functionalities).

☐ Quote Machine
☐ Electronic Eye
☐ Automated Order Routing
☐ None of the above

Place and Date

Company Stamp and Signature