X-pand into the Future

e u r e x *circular 054/03*

Date: Frankfurt, May 12, 2003
Recipients: All Eurex members and vendors
Authorized by: Jürg Spillmann

High Priority

1. Preliminary Release Documentation for Eurex Release 6.1
2. Correction to Circular 046/03 (English Version)

Related Eurex Circulars: 051/03 (Topic 1) 046/03 (Topic 2)

Contact: Functional Member Readiness: Tel. +49-69-21 01-17 00

Content may be most important for:	**Attachments:**
➲ All Departments	1. Release 6.1 Preliminary Technical Release Notes 2. Release 6.1 Preliminary Functional Release Notes 3. Release 6.1 VALUES API Modification Notes

1. Preliminary Release Documentation for Eurex Release 6.1

Attachments 1 and 2 contain the Preliminary Technical and Functional Release Notes for Eurex Release 6.1.

The VALUES API interface changes associated with Release 6.1 are described in the Modification Notes document included as Attachment 3.

2. Correction to Circular 046/03 (English Version)

Following the adjustment of RWE options for the special dividend payment, the standard contract size of the RWE option series to be introduced on May 16, 2003 will be **100 shares**, not 10 as stated in the English version of Circular 046/03. The web-site copy of the Circular has already been corrected.

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Eurex Release 6.1

Preliminary Technical Release Notes

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1 General Information

This document contains the "Preliminary Technical Release Notes" for Eurex Release 6.1.

The technical focus of Eurex Release 6.1 is the introduction or enhancement of the following features:

- Inquire Single Leg and Double Leg Inside Market (Section 2.1)
- Access Control to Single Leg and Double Leg Inside Market Broadcast (Section 2.2)
- Tick Value Decimals Changed from 2 to 4 (Section 2.3)
- Single Leg Quote Confirmation and Ticker Stream Split (Section 2.4)
- Eurex Retransmission Xervice (Section 2.5)

A main part of Eurex Release 6.1 will be performance improvements on the Eurex back end. These will have no impact on the interfaces or cause functional changes. They will, however, enhance the overall performance and speed of the system.

Details about the technical aspects of the enhanced Trading and Clearing GUI will be in the updated Eurex Trading and Clearing User Guides. The existing GUI profile files are forward compatible with Eurex 6.1 and will be automatically converted.

A list of new and updated technical member documentation is attached in the Appendix.
A simulation version of the documents will be provided in August 2003; the final production versions will be available in October 2003.

Functional aspects of Eurex Release 6.1 are described in the associated document "Preliminary Functional Release Notes" for Eurex Release 6.1.

For changes relating to VALUES API and GATE please refer to the separate VALUES API/GATE documentation.

Please note that in this document the term "Eurex Release 6.1" refers to the electronic system that serves both Eurex and EEX organizations in common.

2 Technical Changes and Enhancements

This chapter gives an overview of the changes that affect the technical environment of the Eurex system.

The technical changes described in this document result from Eurex Release 6.1 system enhancements.

2.1 Inquire Single Leg and Double Leg Inside Market

The inquiries and the public unreliable broadcast will be synchronized for all products. The only prices delivered are those which were delivered previously as a public unreliable broadcast.

A key data control block and multi record counter will be added to these VALUES requests to inquire the single and double leg inside market information (for details refer to the VALUES documentation).

2.2 Access Control to Single Leg and Double Leg Inside Market Broadcast

Subscription to Inside Market data for US traders is restricted to products admitted in the USA. The streams thus affected are:

- Single leg inside market broadcast
- Double leg inside market broadcast
- Orderbook depth broadcast

All subscriptions of a US-trader application to products which are not admitted in the USA will be rejected.

2.3 Tick Value Changed from 2 to 4 Decimals

With Release 6.1 two raw data reports and one file will display Tick Value decimals of four places.

The tick value field and corresponding format will be changed to handle the increased Tick Value in:

- Position Detail Report, RAWCB010
- Cash Settled Contracts Report, RAWCB102
- Theoretical Values File FPICTHEA

Position Detail Report	**RAWCB010**	
Field	**Format**	**Description**

VALUE-PER-TICK-RWCB010	PIC 9(4)V9(4)	This field contains the value of the minimal price variation.

Cash Settled Contracts Report	**RAWCB102**	
Field	**Format**	**Description**
VALUE-PER-TICK-RWCB102	PIC -(7)9.9(4)	This field contains the value of the minimal price variation.

Derivative theoretical prices used for margining	**FPICTHEA**	
Field	**Format**	**Description**
SECU-TIC-VAL-RMICTHEA	PIC Z(3)9.9(4)	This field contains the tick value for the product.

Note: The Exercise Overview GUI window and the formatted versions of the Position Detail Report RPTCB010, Member Expiration Report RPTCE030, the Cash Settled Contracts Report RPTCB102 and Member In-The-Money Advisory Report RPTCE010, which are affected by this change, are shown in the "Preliminary Functional Release Notes."

Complete details, layouts and field descriptions of the enhanced Raw Data Reports and File will be in the updated Eurex Member Interface Specification – File Interface Layouts which will be published in a simulation version in August 2003.

2.4 Single Leg Quote Confirmation Split and Ticker Stream Split

With Eurex 6.1 broadcast stream groups will be introduced for Single Leg Quote Confirmation ("T") and for the ticker broadcast, as part of the Inside Market broadcast ("X").

It is possible to cancel subscription to stream groups for Single Leg Quote Confirmation and the ticker broadcast by configuring the "eurexexclist.dat" file.

Tickerboard stream groups are named "1" … "9".

Details will be provided by Eurex when there are changes in the content of the streams.

The layout of the broadcast exclusion list (eurexexclist.dat) has been changed. The new format is:

Member name, Stream name, group name

Example:

ABCFRX1 -> exclude Tickerboard stream group 1 from the inside market broadcast (“X”) for member ABCFR.

ABCFRTB -> exclude stream group B from Single Leg Quote Confirmation broadcast (“T”) for member ABCFR.

The Eurex 6.1 Update Kit will convert existing broadcast exclusion lists to the new format.

2.5 Eurex Retransmission Xervice Improvement

The failover processing for the retransmission Xervice and the maintenance of the recoverable broadcast files will be improved.

Retransmission requests can be processed by the Eurex retransmission Xervice and the Eurex transaction Xervice.

Recoverable broadcast data files will be synchronized within one MISS group to allow correct serving of retransmission requests, failover of the retransmission Xervice and to improve performance of broadcast server state changes.

3 Appendix A – Eurex Technical Documentation

The simulation version of the updated technical documentation will be available in August 2003. Final production versions of the documents will be published in October 2003.

Updated Eurex Technical Documentation	
Document ID	**Name of the Document**
X0005700	Eurex Front End Installation Guide
X0005900	Eurex Front End Operations Guide
X0006101	Eurex Report Reference Manual
X0006800	Member Interface Specifications – File Interface Layouts

4 Appendix B – Glossary of Terms & Abbreviations

Term	Resolution
API	**A**pplication **P**rogramming **I**nterface
EEX	**E**uropean **E**nergy E**x**change
GATE	**G**eneric **A**ccess **T**o **E**xchange
MISS	**M**ember **I**ntegration **S**ystem **S**erver
VALUES	**V**irtual **A**ccess **L**ink **U**sing **E**xchange **S**ervices is an Exchange developed and supported API, enabling members to interface their own applications to the Exchange.
Xervice	E**x**change S**ervice**s – group of services available on the MISS such as Transmission/Retransmission, Security, Architecture

Eurex Release 6.1

Preliminary Functional Release Notes

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1 General Information

This document contains the "Preliminary Functional Release Notes" for Eurex Release 6.1.

The functional focus of Eurex Release 6.1 is the introduction or enhancement of the following features:

- OTC Trade Entry Validations (Section 2.1)
- Haircuts for bonds as collateral (Section 2.2)
- Qualified Market Making which includes the possibility of earning a fee rebate on the basis of responses to quote requests (Section 2.3)
- Adapting Market Maker refunds (Section 2.4)
- Market on Closing Auction (Section 2.5)
- Trading and Clearing GUIs including performance increases for the trader and support of specific clearing functions (Section 3)
- Trading Board which enables single board trading and Order Audit Trail window (Section 3)

Details about the enhanced Trading and Clearing GUI functionality will be in the updated Eurex Trading and Clearing User Guides.

A list of new and updated functional member documentation is attached in Appendix A.
A simulation version of the documents will be provided in August 2003; the final production versions will be available in October 2003.

Technical aspects of Eurex Release 6.1 are described in the associated document "Preliminary Technical Release Notes" for Eurex Release 6.1.

For changes relating to VALUES API and GATE please refer to the separate VALUES API documentation and/or GATE Release Notes.

Please note that in this document the term "Eurex Release 6.1" refers to the electronic system that serves both Eurex and EEX organizations in common.

2 Functional Changes

The functional changes introduced with Eurex Release 6.1 are outlined in the following sections.

2.1 OTC Trade Entry Validations

The validations in the different OTC entry facilities will be harmonized and price validation for OTC futures will be enhanced.

The special validations for in-house crossings for Vola Trades, which are only allowed if one of the accounts is A1, G1, or G2 will be deleted. The account validation concerning the member type and the G2-account will stay unchanged. The change in account validation will be effective with the introduction of Eurex 6.1.

A new product parameter will be introduced which will include the percentage by which the price of the future in a Block Trade, Basis Trade or Vola Trade might exceed the daily high or daily low price. The corresponding OTC entry facilities will use the new price range in the futures price validation. The exact definition of the price ranges will be determined by Eurex and will be published in a separate circular.

2.2 Haircuts for Bonds as Collateral

A calculation method for the haircut factor for bonds will be introduced which regards the price sensibility of bonds as function of the shift in the yield to maturity. This will provide a more flexible calculation system for the Haircut / Collateral value in consideration of modified duration of fixed income securities. The collaterals deposited by clearing members will be thereby updated. This will usually result in a higher valuation of the collateral than with the current fixed haircuts. The introduction date of this new haircut calculation method will be determined by Eurex and will be published in a separate circular.

The size of the field “Evaluation Factor” in the Collateral Security Detail window will be changed and enhanced to three decimal places.

For the resulting changes to the Clearing GUI and Reports see Sections 3.5.4. and 3.6.1.

2.3 Qualified Market Making

Qualified Market Making will be introduced in Release 6.1. According to this concept, the refund calculation would use the permanent quotation fee parameters for those Qualified Market Makers (QMM) and products for which the permanent quotation was granted. For all QMMs and products in which permanent quoting obligations have not been fulfilled, the regular quoting obligations will be applied. If the criteria are met, the fee refund will be granted and calculated based on the regular quotation fee parameters.

This ensures that all Qualified Market Makers will be judged for both obligations of "permanent quotation" and "regular quotation" models, regardless of their market maker (MM) status. The previous MM registration process will remain unchanged. Eurex will flag all market makers as QMMs, and the calculation based on both permanent and regular quotations will be applied starting with the first month-end after the introduction of Eurex 6.1.

The report MM Fee Adjustment Calculation Report (RPTCB069) will be modified to reflect the new refund calculation method for qualified market making. For more details, refer to section 3.6.2.

2.4 Adapted Market Maker Fee Refund for OTC Trades

In EUREX 6.0, market maker (MM) fee refunds are calculated at the same fee level for both on-exchange and OTC trades. With EUREX Release 6.1 fee refund for OTC trades can be calculated at different levels than the fee refund for on-exchange trades. The fee refund factors for OTC trades will be determined by Eurex and published in advance in a separate circular.

The quotation specific refund parameter sets are used in MM fee refund calculation for both on-exchange and OTC trades based on the volume.

Fee refund parameters for permanent quotation and regular quotation are defined per product and date. The market making models used are regular quotation and permanent quotation.

In the report MM Fee Adjustment Calculation (RPTCB069) fee refund parameters are displayed based on the corresponding quotation types granted during the month (see Section 3.6.2).

2.5 Market on Close Auction

Eurex Release 6.1 will introduce a closing auction for Price Time Matched Futures to the EUREX system as an additional trading phase to allow the creation of better settlement prices for products when the market situation requires. The closing auction will be performed after the close of the regular continuous trading in a selected number of products. In the closing auction all orders can be matched to the calculated closing price. Orders with IOC or FOK restrictions and stop orders are not possible during the closing auction.

There will be no closing auction for options or Pro Rata Matched Futures products.

The following functional details apply:

- A new product state will be introduced for the closing auction, the "Closing Auction Period" which will be similar to the Opening Period.
- The Closing Auction state can follow Trading or Fast Market state.
- For products with a market on close auction, additional orders and quotes may be entered in the Closing Period until a specific time established by the Exchange management.
- The new System State will be displayed on the Market Overview and the Contract Overview windows. The Market Overview window will also display the potential Auction price and last Auction price, but no quantities or order book depth will be shown.

- The algorithm for calculating the auction price, the algorithm for the netting and the determination of the closing price are the same as in the opening auction.
- Only the Order Types Market and Limit order are supported within the new closing auction. Stop Orders are not considered in the calculating of the auction price, but they can be entered and maintained by the members. Combination Orders will be set to "Hold."
- Combinations are not valid for Auctions.
- All non-restricted orders are used in the Closing Auction.
- No Market Maker Performance Measurement will take place during the Closing Auction.
- The Closing Period will be terminated by a netting process; and the products state will be set to Post Full afterwards.
- During the netting, the closing price that will lead to a maximum matching volume is determined. However, execution of orders and quotes is not guaranteed by the exchange.
- DNTP/IPS can stay in trading, when a related futures leg product is set to Closing Auction. The reference price for posting will be the last trade price during trading and not the potential opening price.
- Eurex will announce separately the Price Time Matched Futures for which a Closing Auction will take place as of which date.

2.6 Tick Value Changed from 2 to 4 Decimals

With Eurex Release 6.1 the following screens, reports and files are enhanced display increased Tick Value decimals of four places:

- Exercise Overview, GUI
- Position Detail Report, RPTCB010 (formatted and raw data version)
- Member Expiration Report, RPTCE030
- Cash Settled Contracts Report, RPTCB102 (formatted and raw data version)
- Member In-The-Money Advisory Report, RPTCE010
- File FPICTHEA (Theoretical Values)

2.7 Performance Improvement & Matching Performance

A main part of Eurex Release 6.1 will be performance improvements on the Eurex back end. These will have no impact on the interfaces or cause functional changes. They will, however, enhance the overall performance and speed of the system.

2.8 Automatic Order Maintenance for DNTP Products

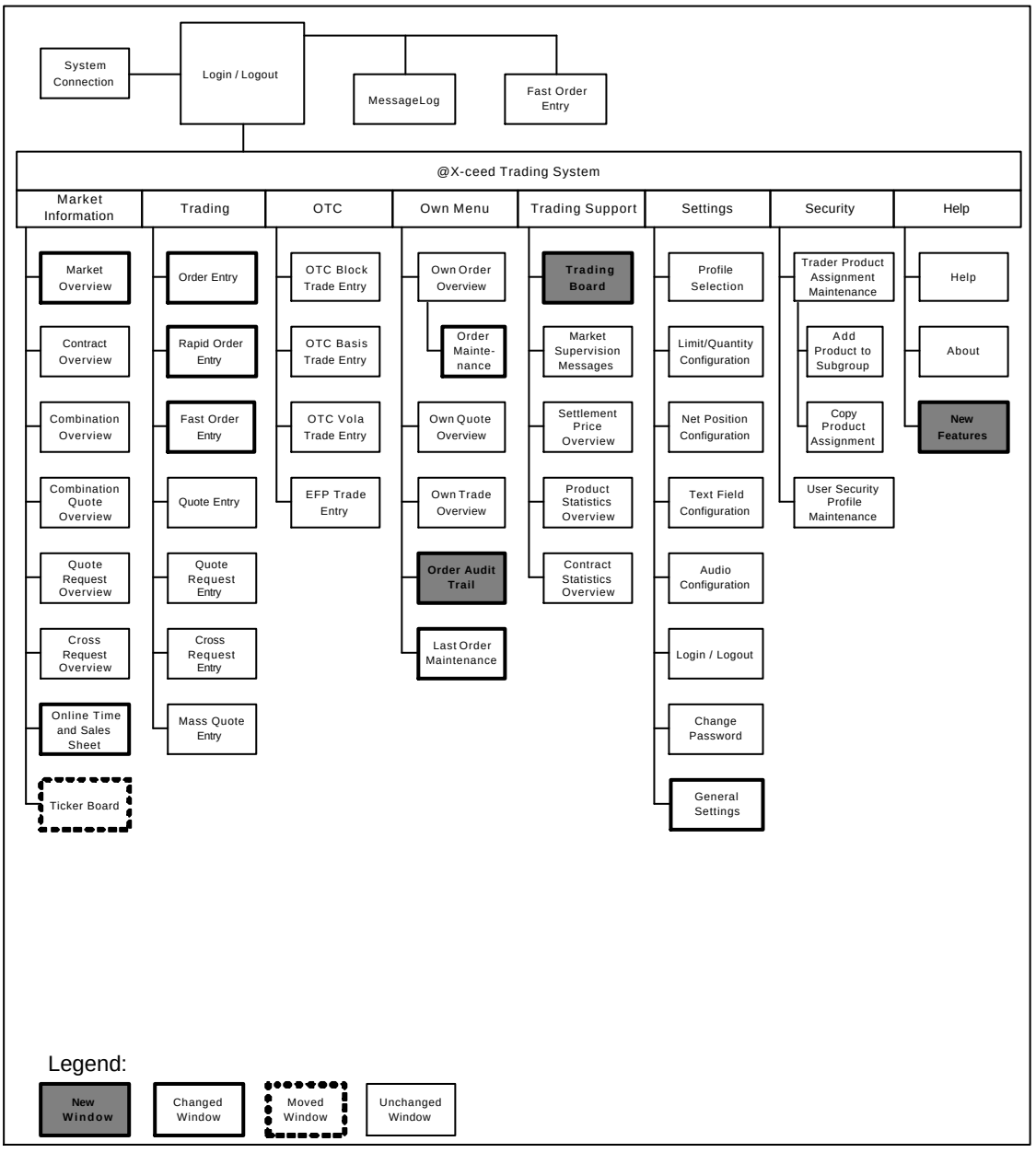
For technical reasons DNTP orders and quotes will no longer be deleted in the transition from TRADING to POST-FULL, but rather will be deleted during BATCH.

3 GUI – New Features and Enhancements

To support, enhance and facilitate trading and clearing functions more completely, Eurex Release 6.1 will introduce features which will speed up trading performance and back office processing and which will be better tailored to the needs of the members and more user-friendly.

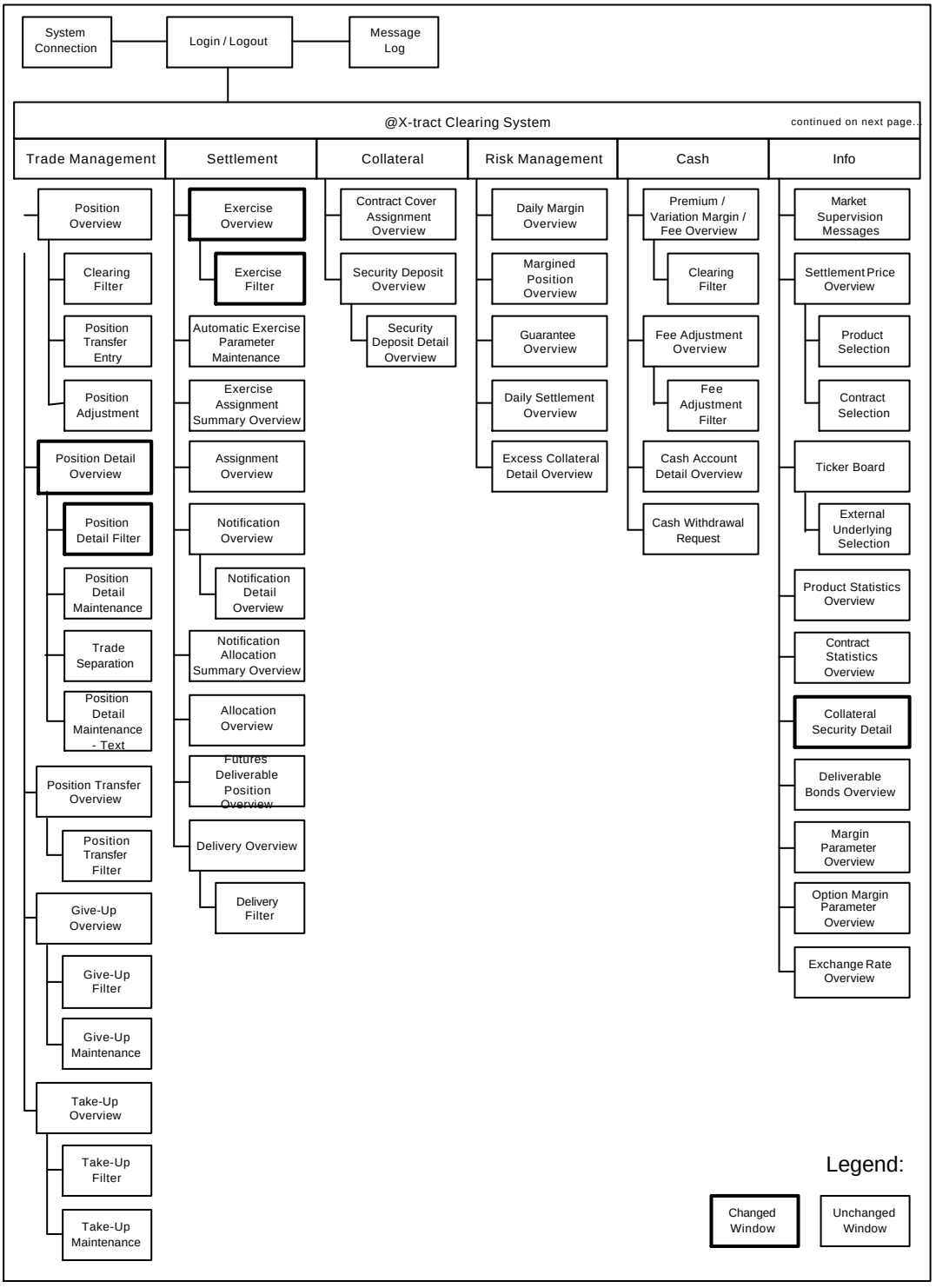
3.1 @X-ceed Trading GUI – Window Flow

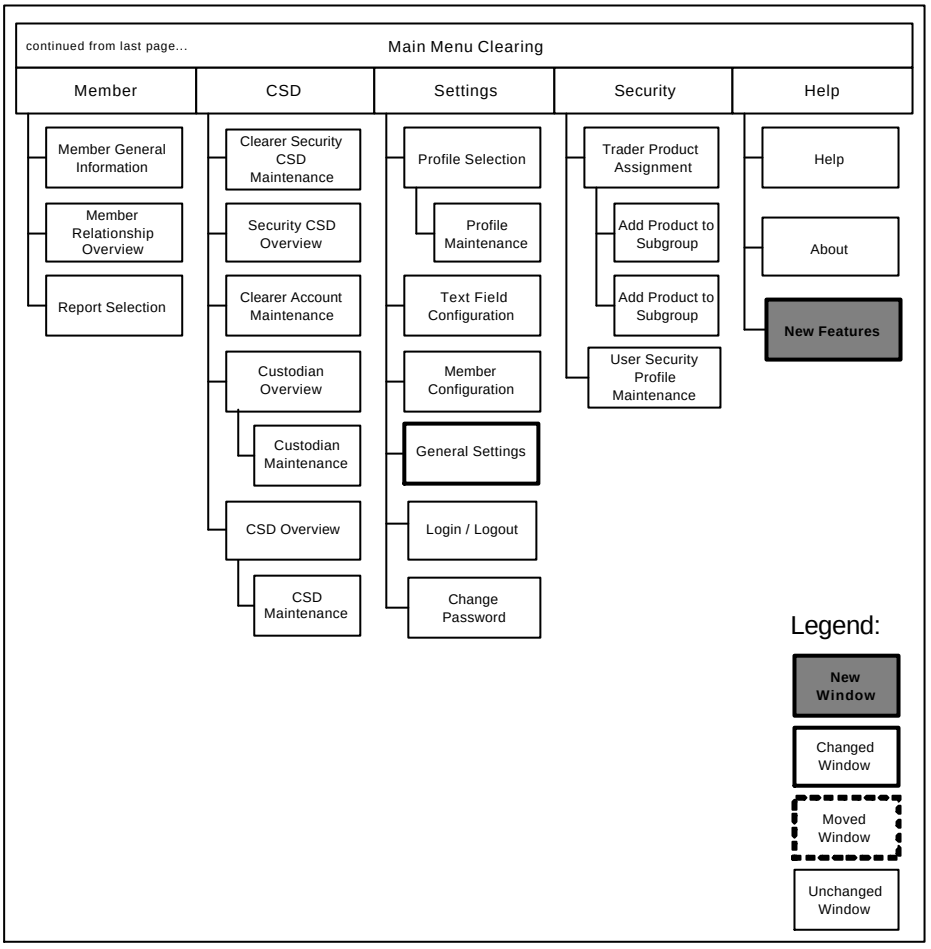
Due to reasons of visual clarity, not all sub-windows are displayed.



3.2 @X-tract Clearing GUI – Window Flow

Due to reasons of visual clarity, not all sub-windows are displayed.

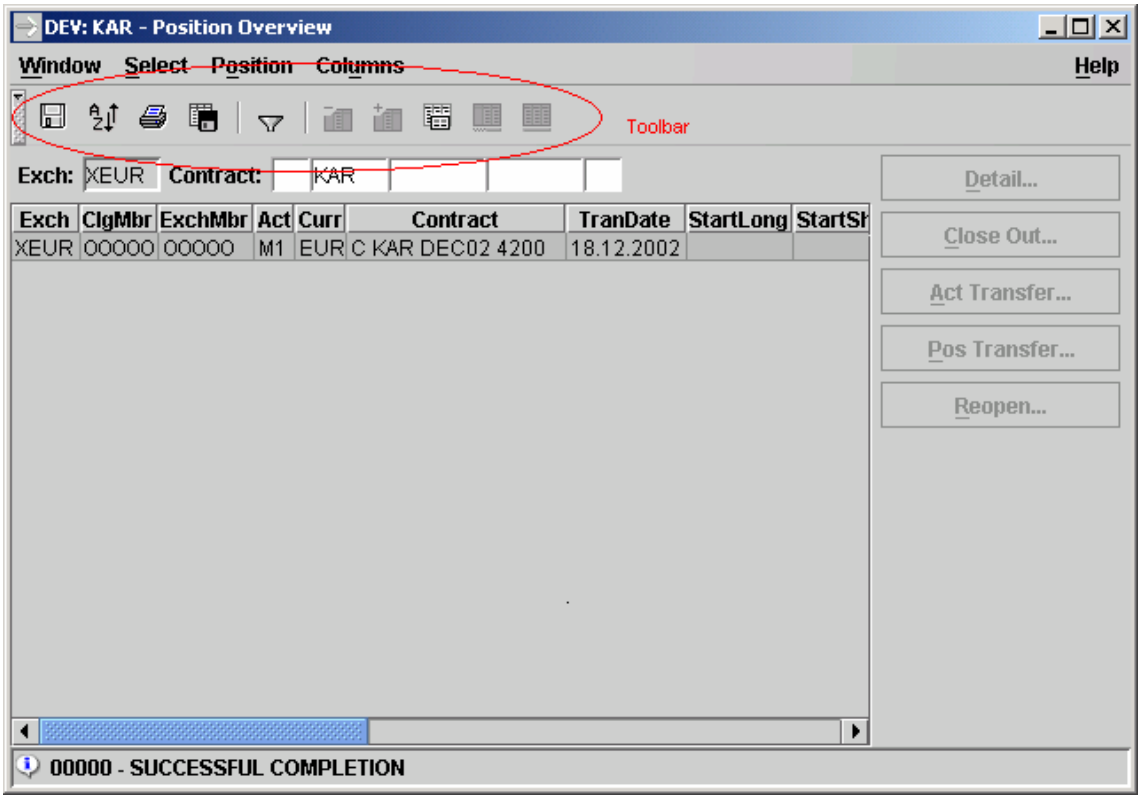



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Main Menu Clearing
Member
CSD
Settings
Security
Help
Member General Information
Member Relationship Overview
Report Selection
Clearer Security CSD Maintenance
Security CSD Overview
Clearer Account Maintenance
Custodian Overview
Custodian Maintenance
CSD Overview
CSD Maintenance
Profile Selection
Profile Maintenance
Text Field Configuration
Member Configuration
General Settings
Login / Logout
Change Password
Trader Product Assignment
Add Product to Subgroup
Add Product to Subgroup
User Security Profile Maintenance
Help
About
New Features
Legend:
New Window
Changed Window
Moved Window
Unchanged Window

3.3 Common Enhancements to @X-ceed Trading & @X-tract Clearing GUI

3.3.1 New Toolbar

Window Name	Description / Function	Org.
ALL TRADING AND CLEARING WINDOWS WITH LIST BOXES	**New**: The new toolbar is a horizontal panel with icons located below the menu. It can be single clicked like buttons to perform the related menu actions from the menus “Window”, “Select” and “Columns”. The icons are left aligned; separators form icon groups for “Window”, “Select” and “Columns”. A toggle button on the left enables the user to collapse the toolbar. When collapsed, the toolbar appears as a small horizontal toggle button below the menu. The user can enable the toolbar with a single click to the button. The state of the toolbar can be saved using the Window/Save Settings menu action.	Eurex EEX



Example of new Toolbar

3.3.2 New Action – “Select Columns”

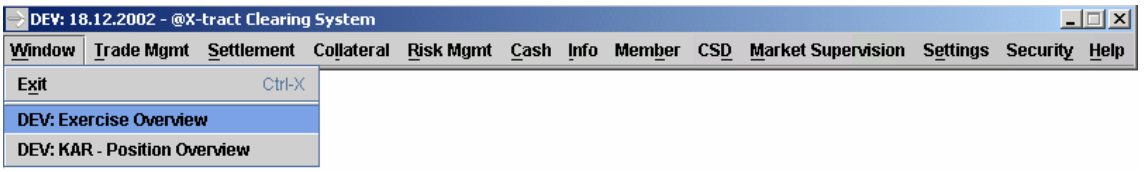
Window Name	Change Description	Org.
ALL TRADING AND CLEARING WINDOWS WITH LIST BOXES	The “Select Columns” action is available in the columns menu of windows with list boxes. When selected, it opens a new *Column Selection* window containing two lists that represent the visible and hidden columns. “Delete” and “Add” buttons located between the lists allow the user to move a set of selected columns into the opposite list to configure them as hidden or visible. The Select Columns menu item opens the *Select Columns* window as a unique child window to the window where it was opened. It has both the name of the parent window and *Column Selection* window (“Parent Window – Column Selection”). There are three buttons in the window: OK, Apply and Cancel. Pressing the OK button communicates the new list of active columns to the parent window and closes the *Columns Selection* window. Pressing the Apply button communicates the new list of active columns to the parent window that will refresh the display of its list box accordingly. The *Column Selection* window stays open. Pressing the Cancel button closes the *Columns Selection* window without changes to the columns of the parent window.	Eurex EEX

3.3.3 New Menu Item – “Clear Settings”

Window Name	Description / Function	Org.
ALL WINDOWS WITH "SAVE SETTINGS" MENU ITEM	**New:** The "Clear Settings" menu action allows the user to delete the settings for the current window. The settings are written immediately; but changes to the window do not take effect until the window is reopened. A confirmation dialog queries to acknowledge the deletion of the window settings. The confirmation dialog has the name of its parent window in the window title. **New:** A "Clear Window Configuration" menu item will be available below the "Save Window Configuration Setting" in the Settings menu. It allows the logged in user to clear the window configuration.	Eurex EEX

3.3.4 New Main Menu / Window Menu

Window Name	Description / Function	Org.
MAIN MENU	**New:** The Window Menu displays a list of all open windows.	Eurex EEX



Main Menu … Window – showing open windows

3.3.5 Visual Enhancements

3.3.5.1 New – Coloring Effects

Window Name	Description / Function	Org.
ALL TRADING AND CLEARING WINDOWS WITH LIST BOXES	A) Striping Effect – This is a feature which allows the user to color list box rows to improve readability. It can be configured via a setting in the "General Settings" dialog. B) Coloring Effect – This feature allows the user to choose different background colors for list box columns to improve readability. To access, the user right clicks a column header in the list box. A color menu then pops up near the mouse pointer. Both the Striping and Color effects may be used together. The color settings of the list box are saved together with other list box settings via the "Window/Save Settings" menu. C) Background Color for List Boxes - This feature allows the user to choose a background color for list boxes. It can be defined via a setting in the "General Settings" dialog.	Eurex EEX

3.3.5.2 New – Configure Number of Items in Context Menus

Window Name	Change description	Org.
ALL WINDOWS WITH ENTRY FIELDS	**New:** The number of items shown in context menus of all entry fields can be chosen via a setting in the *General Settings* window.	Eurex EEX

3.3.6 New Menu Item – "New Features"

Window Name	Change description	Org.
ALL WINDOWS	**New:** This item in the Help menu opens a window which gives a short description of and introduction to the new Release 6.1 features.	Eurex EEX

3.4 Enhancements to @X-ceed Trading GUI

3.4.1 Single Screen Trading Support – New Trading Board

A new *Trading Board* window enables the user to open multiple trading windows of the Trading GUI menus Market Information, Trading, OTC, Own and Trading Support within it. Besides accelerating and facilitating single screen trading, the *Trading Board* window speeds up the *Fast Order Entry* on single clicks in *Market Overview.*

The Trading Board is accessed from the Main Menu / Trading Support menu.

Functionalities are as follow:

- Clicking into a price column of a *Market Overview* window that was opened inside the Trading Board will immediately pre-fill the last selected *Fast Order Entry* inside the Trading Board. With a double click in a cell of the *Market Overview* list box, the single click action will be performed on the first mouse click and the double click action will be performed on the second.
- Multiple *Fast Order Entry* windows may be opened inside the Trading Board; but only the last selected one receives events of a *Market Overview* window. Therefore, the necessary visualizing of the FOE that is to receive the events will be done via the window title coloring of the *Fast Order Entry.*
- The keystroke F6 moves the focus to the last selected *Fast Order Entry.* If none exists inside the *Trading Board*, an instance of the FOE will be created inside the *Trading Board.*
- Windows that are opened from any window inside the *Trading Board* will be created as external windows.
- The entry windows *Order Entry*, *Quote Entry*, *Quote Request Entry, Cross Request Entry* and *Mass Quote Entry* will close on submit if opened outside the *Trading Board* but will not close on Submit if opened inside the *Trading Board*. Instead the Submit button will just clear all entry fields of these windows.
- The menu bar and the toolbar (if available) of the current active window inside the Trading Board are displayed in the top left corner of the Trading Board as if they were the menu bar and toolbar of the Trading Board itself. The title of the Trading Board changes according to the currently selected window indicating which window the menu bar and toolbar belong to. In this case the menu bar of the Trading Board is not accessible via the menu bar; but the same menu options are available via the Eurex Button.
- Opening a new window inside the *Trading Board* requires starting with an empty window pane which is created by moving the borders of the content panel inwards. A new empty window panel is created in the gap between the old and new position of the movable bar.
- Windows can be repositioned inside the Trading Board by drag and drop.

- Windows inside the *Trading Board* can be minimized. When a minimized window is removed from the content panel, the remaining windows are resized to take up the free space. The minimized window is then displayed as a button in the minimized window bar. Clicking on the minimized window button restores the window. The framework positions it at or near the previous location.

When the Trading Board is first opened, it consists of the following elements (from top to bottom):

- The Trading Board window title
- The Trading Board menu bar
- The content panel that initially contains only an empty window panel showing the message "[Right Mouse Button]" The content panel is the core component of the Trading Board and will contain all windows opened inside of the Trading Board. The content panel is enclosed by moveable bars. The functionality of these is explained below.
- A minimized window bar with a Eurex button on the left

Trading Board – Menu Bar

The Trading Board menu bar is displayed only if the Trading Board only shows an empty panel, or an empty panel has the focus.

Trading Board – Eurex Button Menu

Clicking on the Eurex Button in the lower left opens the Eurex Button Menu. The button will always be available for the user to save and load the configuration of the Trading Board.

Eurex Button Menu Item	Description	Shortcut
[Separator]		
Save Configuration	Saves the current content of the Trading Board (opened windows, windows placements and windows settings) into a configuration file that will be named by the user.	
Delete Configuration	Opens a dialog to choose a configuration that is to be deleted	
Clear Board	Removes all windows from the Trading Board	
Configurations	This is a menu folder to a list of recently retrieved configurations that have been retrieved using the "Load Named Configuration" menu option since the start of the current session. This list is initially empty.	

The Eurex Button Menu may be used to replace the current active window with another window. For this, it will also contain the menu of the Context Menu above the separator.

The Eurex Button Menu may also be used to fill an empty window pane.

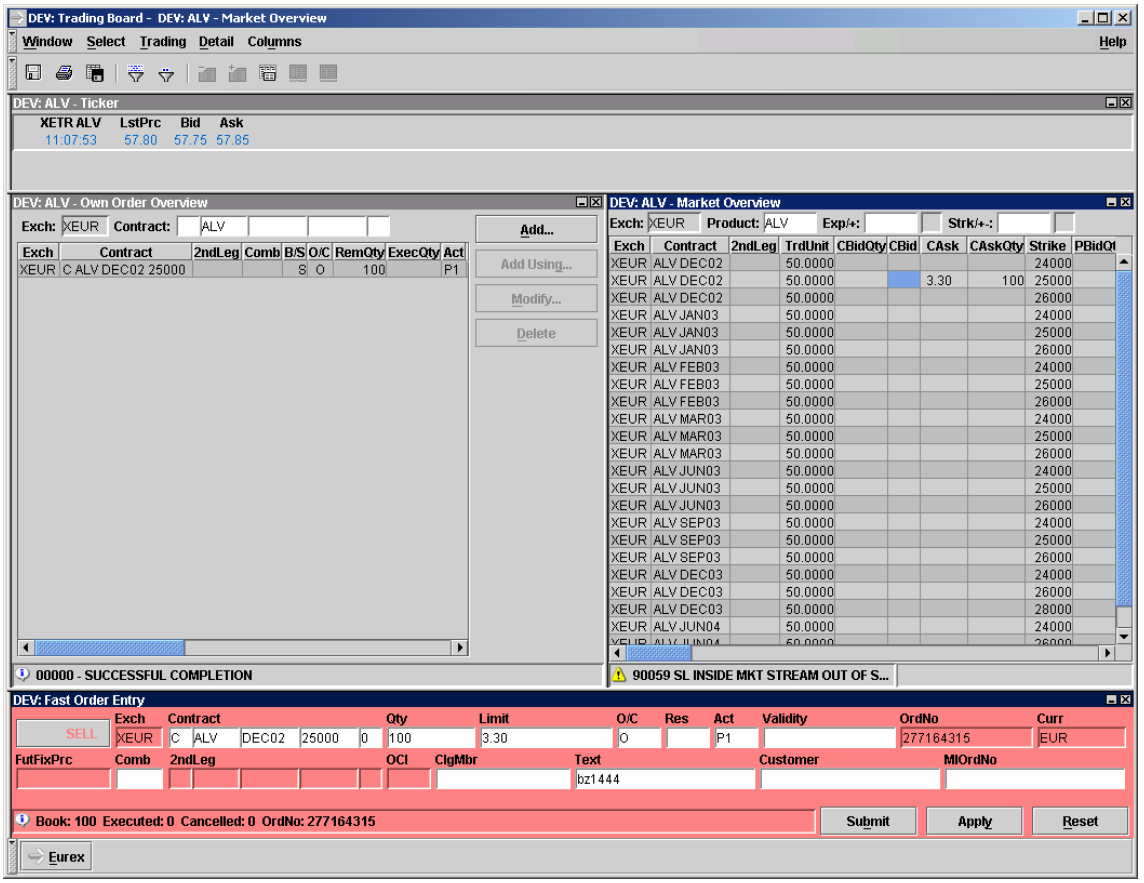
Trading Board – Context Menu

If an empty window panel in the Trading Board displays the message "[Right Mouse Button]," the user can right click to open a context menu that shows a list of windows which can be opened in the empty window panel.

This list of windows is generally identical to the list of menu items for a GCM from the Trading GUI menus Market Information, Trading, OTC, Own and Trading Support.

There are two exceptions:

- The Fast Order Entry is not limited to one instance for the Trading Board. The Fast Order Entry can be closed via a Close Button (or using Shift-F4) but does not close on Submit or ESC.
- The External Underlying Ticker is available as a stand-alone window inside the Trading Board. It is available in the Own menu.



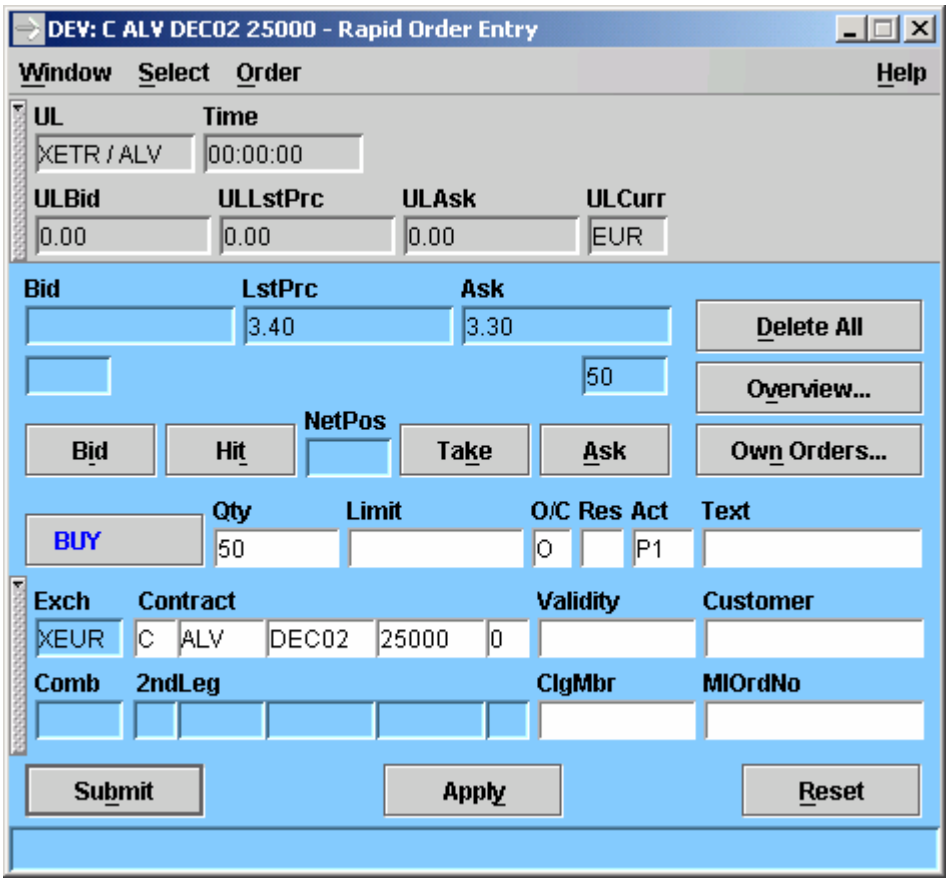
Trading Board window

3.4.2 Rapid Order Entry

Window Name	Change description	Org.
RAPID ORDER ENTRY	• New: Different screen sections can be collapsed or expanded to meet the needs of the customer. • The optional External Underlying panel. This panel is shown by default; but the user can collapse this panel with the panel toggle button on the left side. This panel shows the price information for an External Underlying, if available for the selected contract. • The main area of Rapid Order Entry has three new fields: O/C, Res, Act. They were used but not shown formerly and can now be changed directly. • The optional additional order entry panel completes the ROE with all the fields from the order entry that were used but not displayed. These fields are now displayed; and the user can enter all the data directly in the ROE, thereby decoupling it from the FOE. • A new panel expand button area is shown below the window menu. If one of the two optional areas of the new ROE is collapsed, the panel expand button area is shown. It has left-aligned, thin horizontal buttons to expand the respective collapsed panel. Tool tips on these buttons display the name of the panel that can be expanded with the respective button (“External Underlying” and “Order Entry Fields”).	Eurex EEX

Fields displayed in the *Rapid Order Entry* External Underlying panel:

Field	Displayed data
UL	The Name and the exchange of the external underlying
Time	The transaction time of the last trade for that external underlying.
ULBid	The accumulated quantity of all orders with the best bid limit currently available in the market for that external underlying
ULLstPrc	Last traded price of the external underlying
ULAsk	The accumulated quantity of all orders with the best ask limit currently available in the market for that external underlying



Rapid Order Entry window

3.4.3 New - Order Audit Trail

The *Order Audit Trail* window allows inquiries on the retransmission of Single and Double Leg Order Confirmation broadcasts that are collected on the MISS. This enables the user to retrieve information about specific orders. Inquiry is only possible for the current trading day and for the trader-id, subgroup and participant number of the user currently logged in.

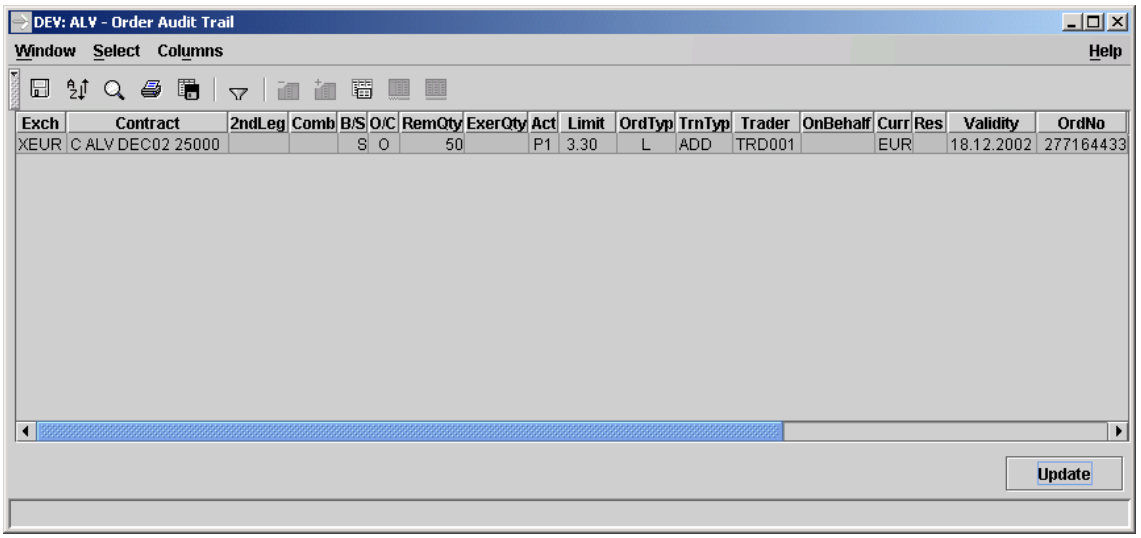
This window is accessed via the “Own” menu in the Main Menu between the “Own Trade Overview” and “Last Order Maintenance”.

Order Audit Trail – List Box

Column	Displayed data
Exch	Exchange identifier

Contract	Contract or product identification
2ndLeg	Second leg of combination contract
Comb	Combination type
B/S	Buy/Sell indicator
O/C	Opening or closing of a position
RemQty	Remaining quantity of the order
ExecQty	Executed quantity of the order
Act	Account type
Limit	Price of the order ('M' indicates that the order is a market order)
OrdTyp	Order type
TrnTyp	'ADD' order add, 'DEL' order delete, 'CHG' order changed, 'MTC' order matched
Trader	This is the subgroup and participant number of the trader currently logged in that has submitted the OTA request; it is always displayed.
OnBehalf	The On-Behalf-Of member for which this order was entered. This field is empty if it is equal to Trader.
Curr	The currency that is assigned to the product. This information is no part of the response.
Res	Restriction code ('S' stop loss, 'I' immediate or cancel, 'F' fill or kill)
Validity	Expiration date of the order
OrdNo	Order number
OldOrdNo	The new order number that is given from the backend if the Limit or Qty has been changed by an Order modification
Date	Date of the order entry.
Time	Front end generated timestamp of the queuing of the order entry request.
ClgMbr	The clearing member
Customer	Free format text field
MIOrdNo	Free format text field

Text	Free format text field



Order Audit Trail window

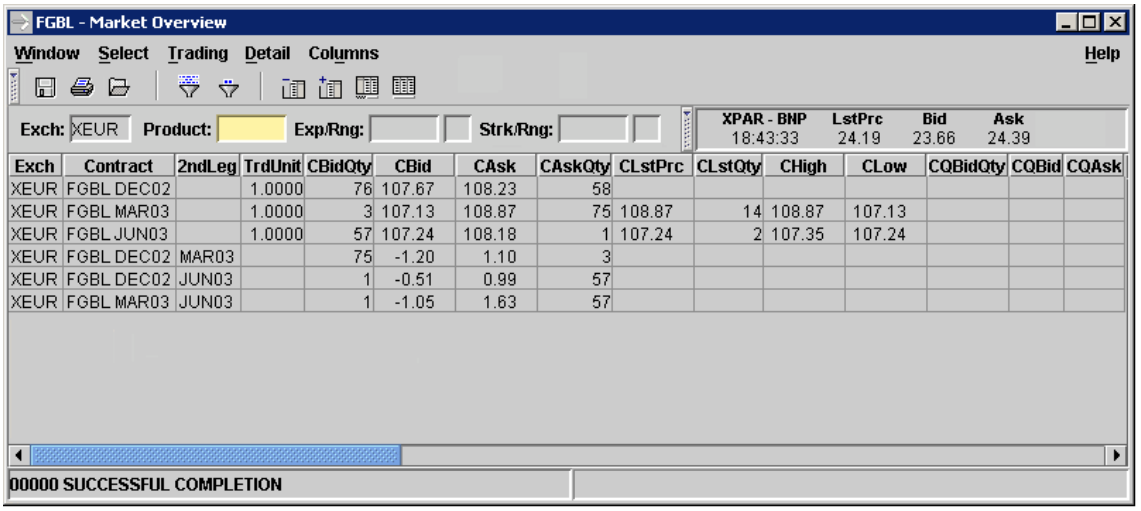
3.4.4 Underlying Prices of Stock Options

Window Name	Change description	Org.
MARKET OVERVIEW	**New:** There will be an optional ticker component in the Market Overview that displays information about external underlyings for Option On Stock (OSTK), Option On Index (OINX) and Future On Index (FINX) products that are displayed in the list box of the Market Overview.	Eurex EEX

Window Name	Change description	Org.
TRADING BOARD	A standalone ticker window is available inside of the new Trading Board to display the same information which is part of a profile which can be selected using the right mouse button context menu. The following information is displayed for each external underlying: the name of the underlying together with its exchange, the time, last price, best bid and best ask price. If there are more external underlyings than fit into the display, the ticker will start to scroll left to display each external underlying. The time, last price, best bid and best ask are dynamically updated together with the field tendency (foreground color) and highlighting (background color) as it is currently done with prices in the Ticker Board list box. It is possible to slide the content of the External Underlying Ticker manually.	Eurex EEX

3.4.5 Product Entry Field in Market Overview

Window Name	Change description	Org.
MARKET OVERVIEW	• The product entry field will have additional filter entry fields to narrow down the inquiry. These new filter criteria are “Expiry”, “Expiry Range” in number of months (up to 60) from the selected expiration date, “Strike” and “Strike Range” in number of strike prices (2 digits) above and below the selected strike price (The default of 3 is pre-filled if a strike price was entered). This filter will be a front-end filter that creates a virtual profile when the inquiry is started. All these additional fields are optional. They will have context menus and will be cleared when the inquiry is started. It is possible to enter values that are not available in the context menus. • An optional External Underlying ticker will be displayed beside the Product entry field panel that informs about the external underlyings for the products which are displayed in the list box. This ticker panel can be collapsed using a toggle button at the left end. When collapsed, a horizontal toggle button will be displayed in the toggle bar to allow the user to expand the External Underlying ticker panel that has a tool tip containing the text “External Underlying Ticker” attached to it.	Eurex EEX



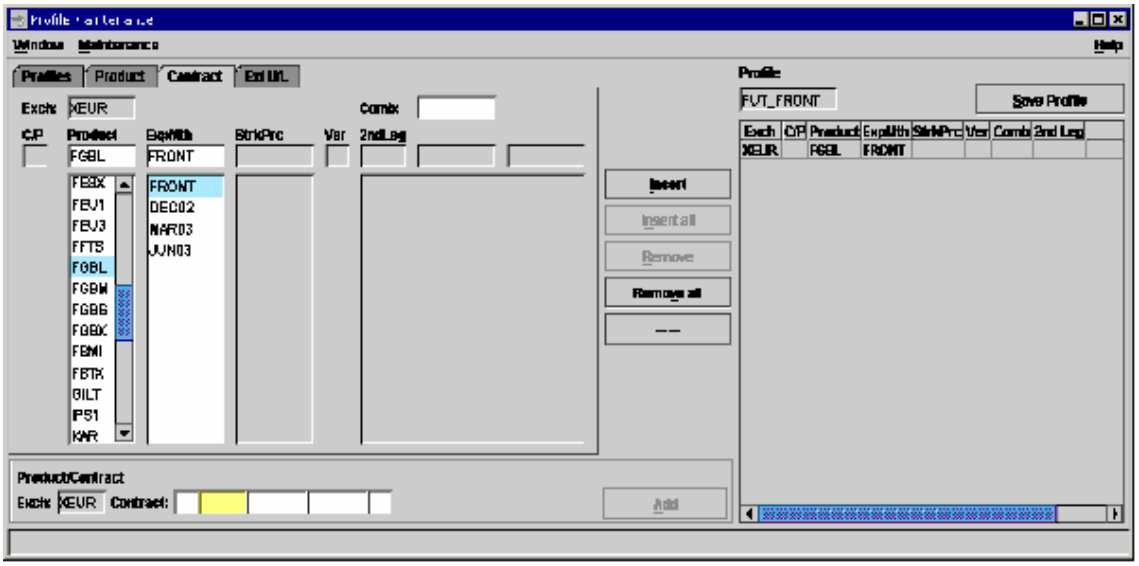
Market Overview window with the ticker in the upper right corner and *Product Entry* field

3.4.6 O/C and Account not Cleared by Text Field Configuration

Window Name	Change description	Org.
ORDER ENTRY / FOE / ROE / ORDER MAINTENANCE / LAST ORDER MAINTENANCE	A filled O/C and Account entry field will not be cleared if the user enters a key into the Text entry field that has a Text Field Configuration defined whose O/C or Account field is undefined. The FutFixPrc field is moved to the left end of the entry fields to align the 2nd leg with the first leg of the contract in all Order Entry and Order Maintenance windows – exception: Rapid Order Entry	Eurex EEX

3.4.7 Profile Maintenance

Window Name	Change description	Org.
PROFILE MAINTENANCE	**New:** Expiration month aliases (contract aliases) are provided for the front month (“FRONT”) and second front month (“BACK”) expiry for futures products. This allows the trader to specify a symbolic expiration month that is always locked to the first (“FRONT”) or second (“BACK”) front month contract of a futures contract series. If a trader is interested in the first or second front month contract, he can view the information that he requests, regardless of whether the contract has expired at the time an inquiry is started; and he does not need to update his profiles because of an expiration day. If the trader inquires a profile containing a contract alias and if it expires he will be informed via the Status bar of the affected window (as it is currently implemented). In this case he must re-inquire manually to see the data desired.	Eurex EEX



Profile Maintenance window showing FRONT month

3.4.8 Find Dialog in Trading Windows

Window Name	Change description	Org.
ONLINE TIME AND SALES SHEET OWN QUOTE OVERVIEW	**New:** a Find dialog has been added in the Window function.	Eurex EEX

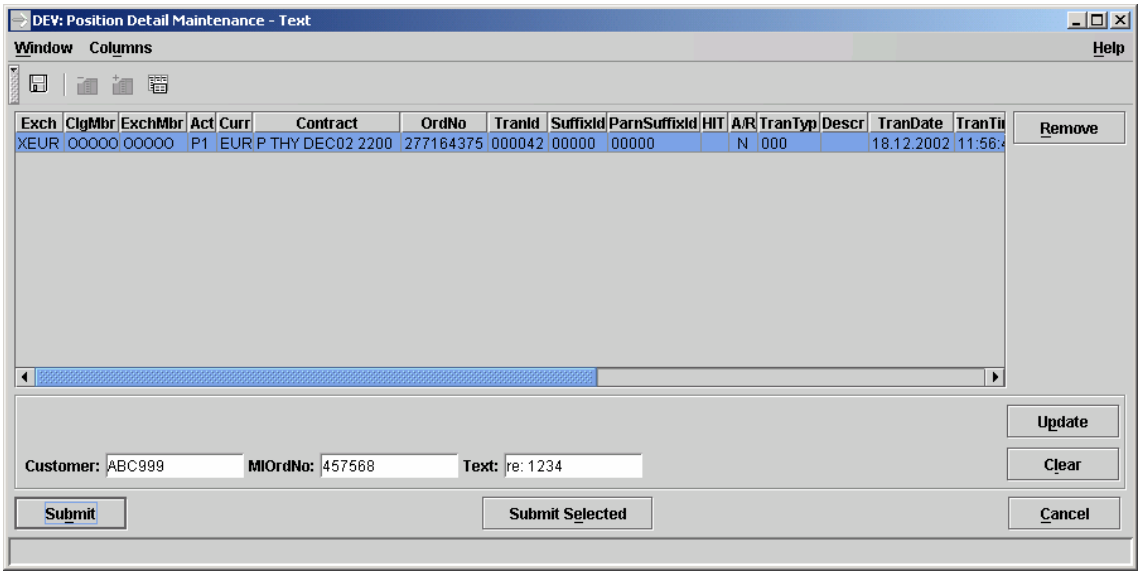
3.4.9 Update Button Moved

Window Name	Change description	Org.
ONLINE TIME AND SALES SHEET	The Update button will be moved from the lower left to the upper right of the screen.	Eurex EEX

3.5 Enhancements to @X-tract Clearing GUI

3.5.1 Position Detail Overview

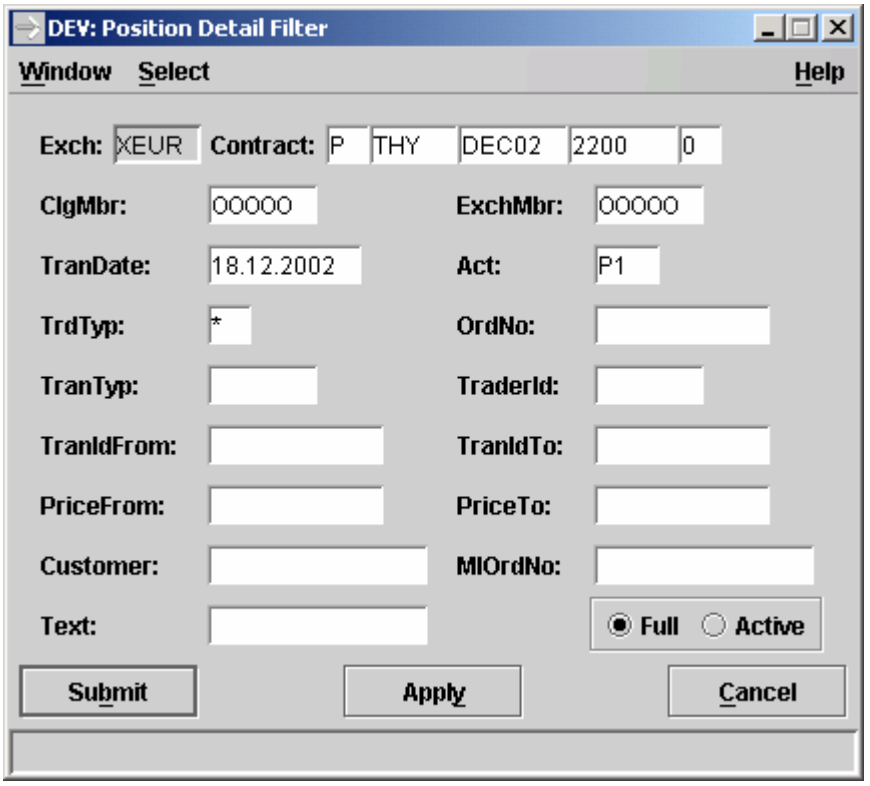
Window Name	Change description	Org.
POSITION DETAIL OVERVIEW	**New:** A new "Text…" button will be added which allows the user to perform multiple text field editing. Clicking on this button will send all selected rows from the list box to a new child window called *Position Detail Maintenance – Text* (PDMT). The layout of the PDM-Text window is the same as *PDM Account Transfer* window but without entry field "Act" for the account. The implementation of this window is based on the Position Detail Maintenance – Account Transfer window. For further descriptions to the window layout and functionality of the buttons, please refer to the documentation of that window.	Eurex EEX



Position Detail Maintenance - Text window

3.5.2 Position Detail Filter

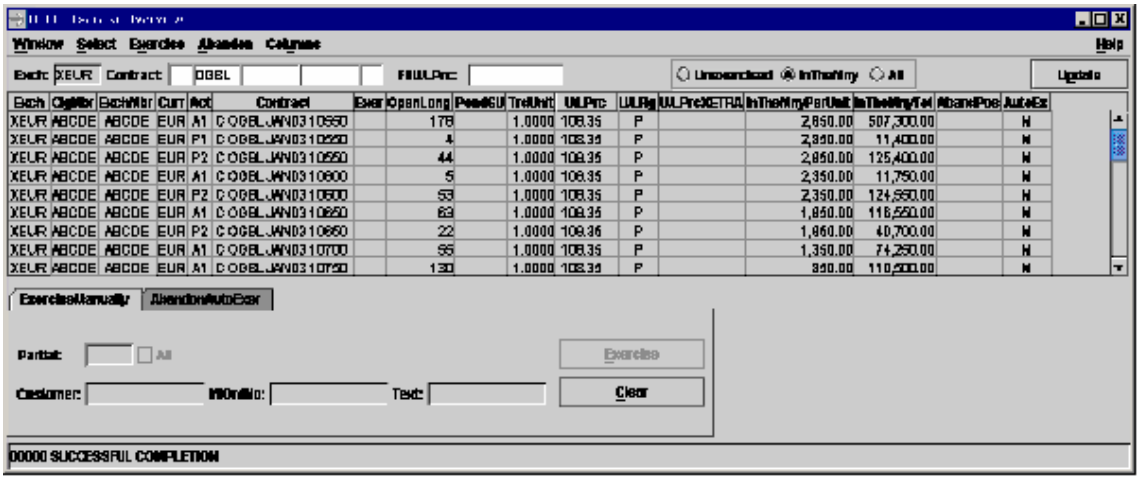
Window Name	Change description	Org.
POSITION DETAIL FILTER	**New Price Filter:** Two additional criteria, “PriceFrom” and “PriceTo” will be added. They will allow trades to be filtered in a specific price range. This mechanism will be implemented as it is currently done in the Give Up filter.	Eurex EEX



Position Detail Filter window

3.5.3 Exercise Overview / Exercise Filter

Window Name	Change description	Org.
EXERCISE OVERVIEW EXERCISE FILTER	**New:** The radio button "Unexercised" will be added to the two existing ones. The button filters to show positions that must be manually exercised. If the radio button is in the unexercised position, only the following positions will be shown: • Positions that are in the money and that are not configured for automatic exercise and OpenLong is not zero. • Positions that are in the money and that are configured for automatic exercise and AbandPos is not zero.	Eurex EEX
EXERCISE OVERVIEW	**New:** Column "AutoEx" will be added to the right end of the *Exercise Overview* list box to inform the user whether a position is configured (via the Automatic Exercise Parameter Maintenance) to be automatically exercised under certain conditions ('A') or if it has to be exercised manually ('M').	

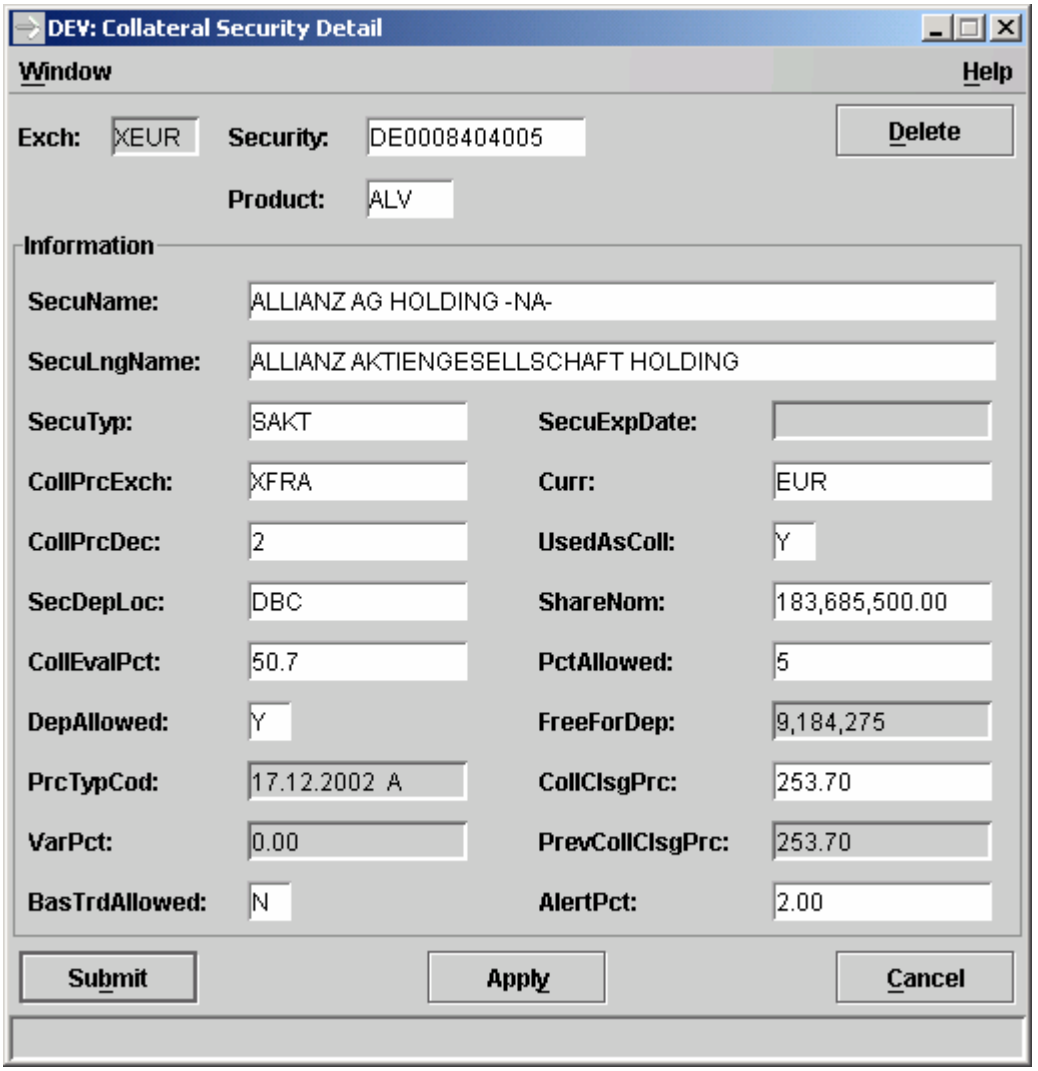


Exercise Overview window showing the *Unexercised* radio button

3.5.4 Collateral Security Detail Window

As a result of the new calculation system for Haircut Factor / Collateral Value, the Clearing GUI Collateral Security Detail Window will be modified.

Window Name	Change description	Org.
COLLATERAL SECURITY DETAIL	**New:** A new field *AutoCalcEvalPc* will be introduced. The size is one character with possible values “Y” or “N”. Entries can only made by Eurex. The field indicates if the field *CollEvalPct* is calculated automatically or entered manually. The field *CollEvalPct* will be modified to 3 digits with one decimal place. The field sizes of *Evaluation Factor* and *Maximum Evaluation Factor* in the *Collateral Security Detail* window will be changed and enhanced to three decimal places.	Eurex EEX



Collateral Security Detail window

3.5.5 Position Transfer Overview

Window Name	Change description	Org.
POSITION TRANSFER OVERVIEW	**New:** A Find dialog has been added in the Window function.	Eurex EEX

3.6 Reports Modified by Release 6.1

3.6.1 Daily Securities Valuation Report RPTCB031

The layout of report CD031 “DAILY SECURITIES VALUATION” will be changed. The value in the “FACTOR” column will be calculated to 4 digits using 3 decimal places (e.g. 0.123) according to the new haircut calculation.

```
          1         2         3         4         5         6         7         8         9        10        11
01234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456
01|EUREX                                  DAILY SECURITIES VALUATION                                  PAGE:        1
02|RPTCD031                                                                                  AS OF DATE: 21-03-03
03|                                                                                            RUN DATE: 21-03-03
04|
05|CLEARING MEMBER: ABCFR                    USAGE: MARGIN                                  CURRENCY: EUR
06|
07|
08|
09|  ---- SECURITY -----
10|       ID      CODE          BULK            CLOSING      MARKET VALUE         FACTOR       COLLATERAL VALUE
11|------------ ------     --------------     -----------   -------------        --------      ----------------
12|
13|DE0005752000   BAY         15,338,756.44      98.70       15,139,353          0.750           11,354,515
14|                                                          -------------                      ----------------
15|TOTAL PER CURRENCY:                                        15,139,353                          11,354,515
16|                                                         =============                      ================
17|
18|TOTAL PER MEMBER IN EURO                                   48,432,111                          35,111,333
19|                                                         =============                      ================
20|
21|
```

3.6.2 MM Fee Adjustment Calculation Report RPTCB069

This report displays the fee reduction factors depending on the quotation type granted during the month. (See the Eurex Report Manual, X0006101) The new layout is shown below.

```
  01234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234
01|EUREX                                        MM FEE ADJUSTMENT CALCULATION                                        PAGE: 1
02|RPTCB069                                                                                                  AS OF DATE: 20-03-02
03|                                                                                                            RUN DATE: 20-03-02
04|
05|CLEARING MEMBER:  CBKFR  COMMERZBANK AG                                      PRODUCT:  BMW      CURRENCY: EUR
06|EXCHANGE MEMBER:  CBKFR  COMMERZBANK AG
07|                   TRANSACTION       TRANSACTION QUANTITY RANGE       REFUND      TRANSACTION       ADJUSTMENT
08|    ACCOUNT          TYPE          LOWER LIMIT     UPPER LIMIT     FACTOR: P     QUANTITY          AMOUNT
09|   ---------     -------------     -------------   -------------   ----------   -------------     ------------
10|                   TRADE                    1          5,000        0.20           5,000          1,000.00
11|                   TRADE                5,001         10,000        0.30           1,500            450.00
12|                   OTC-TRADE                                         0.30           6,500          1,950.00
13|                                                                                 -------------     ------------
14|                                                          TOTAL :                   13,000          3,400.00
15|
16|      M1           TRADE                                                            6,500          1,450.00
17|      M1           OTC-TRADE                                                        6,500          1,950.00
18|                                                                                 -------------     ------------
19|                                                          TOTAL :                   13,000          3,400.00
20|
21| ------------------------------------------------------------------------------------------------------------------------
22|EUREX                                        MM FEE ADJUSTMENT CALCULATION                                        PAGE: 2
23|RPTCB069                                                                                                  AS OF DATE: 20-03-02
24|                                                                                                            RUN DATE: 20-03-02
25|
26|CLEARING MEMBER:  SKAZH  CREDIT SUISSE FIRST BOSTON                           PRODUCT:  ODAX     CURRENCY: EUR
27|EXCHANGE MEMBER:  TRALA  TRANSOPTIONS S.A.
28|                   TRANSACTION       TRANSACTION QUANTITY RANGE       REFUND      TRANSACTION       ADJUSTMENT
29|    ACCOUNT          TYPE          LOWER LIMIT     UPPER LIMIT     FACTOR: R     QUANTITY          AMOUNT
30|   ---------     -------------     -------------   -------------   ----------   -------------     ------------
31|                   TRADE                    1          5,000        0.35           5,000          1,750.00
32|                   TRADE                5,001            -          0.55           1,500            825.00
33|                   OTC-TRADE                1          4,000        0.45(O)        4,000          1,800.00
34|                   OTC-TRADE            4,001            -          0.65(O)        1,000            650.00
35|                                                                                 -------------     ------------
36|                                                          TOTAL :                   11,500          5,025.00
37|
38|      M1           TRADE                                                            6,500          2,575.00
39|      M2           OTC-TRADE                                                        5,000          2,450.00
40|                                                                                 -------------     ------------
41|                                                          TOTAL :                   11,500          5,025.00
42|
43| ------------------------------------------------------------------------------------------------------------------------
44|                                              ***END OF REPORT***
45|
46|
47|
```

4 Appendix A – Eurex Functional Documentation

The simulation version of the updated functional documentation will be available in August 2003.
Final production versions of the documents will be published in October 2003.

Updated Eurex Functional Documentation	
Document ID	**Name of the Document**
X0004101	Eurex User Manual – Information Manual
X0004102	Eurex User Manual – System Overview
X0004103	Eurex User Manual – System Security
X0006100	Eurex @X-tract Clearing User Guide
X0006101	Eurex Report Reference Manual
X0006900	Eurex @X-ceed Trading User Guide
X0007200	Eurex Intraday Risk Information Service – User Guide

5 Appendix B – Glossary of Terms and Abbreviations

Term	Resolution
@X-ceed	Name of the Java-based Eurex trading front-end application
@X-tract	Name of the Java-based Eurex clearing front-end application
API	**A**pplication **P**rogramming **I**nterface
DNTP	**D**elta-**N**eutral **T**rading **P**roduct
EEX	**E**uropean **E**nergy E**x**change
EUR	**Eur**o currency
GATE	**G**eneric **A**ccess **T**o **E**xchange
GCM	**G**eneral **C**learing **M**ember
GUI	**G**raphical **U**ser **I**nterface
ID	**Id**entification
MISS	**M**ember **I**ntegration **S**ystem **S**erver
OTC	**O**ver-**T**he-**C**ounter
Qty	**Q**uanti**ty**
RPT	**Rep**or**t**
VALUES	**V**irtual **A**ccess **L**ink **U**sing **E**xchange **S**ervices is an Exchange developed and supported API, enabling members to interface their own applications to the Exchange.

Eurex Release 6.1

VALUES API Modification Notes

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1 Modification Notes – VALUES API Eurex Release 6.1

This document contains a summary description of all changes in the VALUES API in Eurex Release 6.1 in relation to Eurex 6.0

The

- Programming Version of the Member Front End Development Guide, and the
- VALUES Header Packages for Sun and Windows platforms

for **Eurex Release 6.1** will be available soon on the Eurex web-site

www.eurexchange.com

located under the path

"Market Access > Direct Member Access > Independent Software Vendors (ISVs) > Programming to Eurex"

A brief summary of the changes from the Eurex Release 6.0 status is given below.

1.1 Change to GATE 3.2

The new GATE version 3.2 does not change any interface related to GATE 3.1. The `CVN` also remains unchanged.

1.2 Technical Changes

- The new header file `ReleaseInfo.hxx` provides information about the configuration number and date of the VALUES header packages.
- The deprecated header files `DRIV_fieldsizes.h` and `XEUR_vld_values.hxx` have been removed from the Eurex VALUES header packages. The content of these header files is covered by the header file `DRIV_data_types.hxx`.
- The new headerfile `DRIV_deprecated.hxx` has been introduced. It contains constants (e.g. length constants) which are no longer used to define VALUES structures, but are still supported.
- The datatype of the fields `dateLstUpdDat` and `dateLstUpdDat2` has been changed from Alphanumeric to Timestamp. Therefore the length constants have been changed to `DRIV_TIMESTAMP_LEN`. The old length constants are deprecated but still available in the header file `DRIV_deprecated.hxx`.

1.3 Functional Changes

1.3.1 Changes in the Inside Market Subscriptions and Inquiries

1.3.1.1 Market on Close Auction

- The new field `lstAuctPrc` replaces the field `opnPrc` in the Future/Option Inside Market Response and Broadcast. It contains the last price from the opening or closing auction of the corresponding contract.
- The new valid values `CNTR_STS_VAL_COD_CLAUC = 'A'` and `CNTR_STS_VAL_COD_EXP_CLAUC = 'a'` have been defined for the field `cntrStsValCod,` which indicate that the corresponding contract is currently in the closing auction. For the same purpose, a new valid value `PRCS_STS_VAL_COD_CLAUC = "CLAUC"` has been introduced for the field `prcsStsValCod`.
- For clarification, the new valid value `CNTR_STS_VAL_COD_TRAD = ' '` has been attached to the field `cntrStsValCod,` which indicates that the affected contract is currently in trading phase.

1.3.1.2 Introduction of Paging Mechanism

- The fields `mliCntrDataCtr` and `keyDataCtrlBlk` have been added to the Single Leg and Double Leg Future and Option Inquire Inside Market Request structures.
- The fields `mliRecCtr` and `keyDataCtrlBlk` have been added to the Single Leg and Double Leg Future and Option Inquire Inside Market Response structures. It is not necessary anymore to get the number of responses by `sizeof(…)` calculations.
- The structure `futCntrIdGrp` resp. `optCntrIdGrp` has been added to the Single Leg Future and Options Inquire Inside Market Response structure.
- The structures `futCntrIdGrp`, `dblLegTyp`, `futCntrId2Grp` resp. `optCntrIdGrp`, `dblLegTyp`, `optCntrId2Grp` have been added to the Double Leg Future and Options Inquire Inside Market Response structure.
- The substructure `optExtInqDLegInsMktRequestT` has been removed. The `ocqBkInd` field has been moved into the substructure `optBscInqDLegInsMktGrpT`.
- The array sizes in all affected request and response structures have been adapted.

1.3.2 Changes in Inquire Member List

- The field `clgMembTypCod` has been added to the repeated part of the response structure. This allows to retrieve the clearing type of the members without inquiring member details.
- The extension structure of the response has been removed; its content has been merged into the basic structure.
- The response array size has been adapted.

1.3.3 Changes in Inquire and Subscribe Backoffice Information

- The length of the field `capAdjRtio` changes from 6 to `CAP_ADJ_RTIO_LEN = 7` characters.
- This changes the layout of the structure `inqBOInfoCapAdjResponseT` of the Inquire Backoffice Information request and also of the structure `capAdjTrnPubBcastT` of the Backoffice Broadcast.

1.3.4 Changes in Inquire Exercise

- The new field `autManExerTyp` has been added to the response structure.
- A new valid value `EXER_CNTR_IND_UNX = 'U'` has been defined for the field `exerCntrInd`, indicating Unexercised.
- The response array size has been adapted.

1.3.5 Changes in Inquire Collateral Security Detail

- The field `collAlwdMktPct` has been replaced by `collEvalPct,` which has a length of 5 characters.
- A new field `calcCollEvalPctInd` has been added to the response structure.
- The response array size has been adapted.

1.4 Eurex Release 6.1 Backward compatibility

Layout-level backward compatibility will be offered to applications built for Eurex Release 6.0.

That means that applications that use `applVersion = XEUR_AVN_060` are expected to send the request layouts used in Eurex Release 6.0 and will still be supplied with Release 6.0's response layouts.

As usual, new contents of existing fields are not suppressed in backward compatibility mode. Newly introduced functionality cannot be used in backward compatibility mode.