eurex*bonds* circular 56/03

Recipients: Eurex Bonds Participants
Date: September 24, 2003
Authorized by: Werner Striegler

Content may be most appropriate for Vendors, Software Developers, IT Departments

VALUES API: Updated Header Files for Yield Term trading

Dear All,

Please find enclosed the corresponding package of header files for the VALUES API changes which have been announced via Eurex Bonds circular 50/03.

With the installation of the new Update Kit for simulation announced via Eurex Bonds circular 54/03 the instrument master data for Eurex Bonds instruments is expanded. The three character reserved field "fillCurr1" in the '**Xetra Inquire Instrument**' VALUES response structure (header file rfred027.hxx) will be replaced by a one character "bonYldTrdYldClcMd" field and a two character "fill2" field. In the new data structure, the "bonYldTrdYldClcMd" field will occupy the location formerly taken by the first character of the "fillCurr1" field. The "fill2" field will occupy the location formerly taken by the second two characters of "fillCurr1".

The new field “bonYldTrdYldClcMd” will be filled by the Xetra system with the following values:

- BON_YLD_TRD_YLD_CLC_MD_NONE
- BON_YLD_TRD_YLD_CLC_MD_ISMA
- BON_YLD_TRD_YLD_CLC_MD_TMM

The three possible values respectively indicate that the instrument is either not traded in yield, is traded in yield with ISMA yield to price calculation method, or is traded in yield with TMM (True Money Market) yield to price calculation method.

If an instrument is traded in yield at Eurex Bonds, the system will expect a yield term in the price field of orders and quotes via VALUES API and also on the front-end. The Trade Enrichment process

Bitte beachten: neue Telekommunikationsnummern
Please note our new telecommunication numbers

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will then provide the price calculated from the yield in the trade confirmation according to the respective formula. For Bubills the True Money Market formula will be used (see circular 48/03).

Additionally for all instruments traded in yield, the field "bonYldCalcMd" will be blank. We kindly ask you to take these changes into account regarding your applications.

In addition, the header files will be posted on the Eurex Bonds website http://www.eurex-bonds.com, from where they may be downloaded. Please follow the link:

Members Only/ Software/Simulation
Members Only/ Software/Production

Should you have any further questions, please do not hesitate to call the Eurex Bonds Info line at +49 (0) 69 – 211 – 11222. For technical questions, please contact the Technical Helpdesk Xetra at +49 (0) 69 – 211 – 18400.

Kind regards,

Eurex Bonds

Enclosure:
Header Files for Windows
Header Files for SUN / Solaris

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