Eurex Bonds Pre-arranged Trade Functionality
Simulation Script

Please check your readiness for simulation and production launch.

Prerequisites:

1. The Member Supervisor has to assign the following access rights to the traders:

Resource access level 40: Subscribe OTC information
Resource access level 49: Approve OTC trade
Resource access level 50: Enter OTC trade
Resource access level 51: Delete OTC trade
Resource access level 53: Inquire OTC trade

2. The Operator of the MISS server needs to add the additional broadcast subscription "F" (OTC broadcast stream) to the file “sublist.dat” of the MISS GATE architecture.

Steps:

Enter Open OTC trade

1. Open the *Open OTC Trading* window. Further open the *Back Office Information* window.
2. Enter an open OTC trade (Buy or Sell) by specifying at least the mandatory entry fields Instr, Qty, Price, Cpty, StlDate* and then clicking the Apply button.
   * Please note that a valid settlement date can be chosen for bonds from T+2 to T+89 and for basis from T+2 to T+3. Please refer to the simulation calendar to find a valid business day in the future.
3. For simulation purposes, please enter as counterpart* ABCEBTRD001 (= Eurex Bonds test member) and call the Eurex Bonds info-line +49-69-2101-1222 for approval of the OTC trade.
   *As an option you can also enter your own trader ID in the counterpart entry field, in this case the approval of the OTC trade needs to be done by yourself or a senior trader in your trader group.
4. Check that the Open OTC Trading window is updated and that your trade confirmation has been received in the Back Office Information window.
5. Close the *Open OTC Trading* window.

Approve Open OTC trade

6. Call the Eurex Bonds info-line at +49-69-2101-1222 to ask for an open OTC trade addressed to you as counterpart.
7. Check if the label of the OTC alert button in the window *Message Log* is set to *OTC Alert indicating* that an open OTC trade has been arrived for you.
8. Open the *Open OTC Trading* window.
9. Check if the *Open OTC Trading* window shows the OTC trade entered by Eurex Bonds.
10. Double click on the open OTC trade entered by Eurex Bonds (optional modification of Act, Text, MIOrdNo) and click on the approve button to accept the open OTC trade.
11. Check the trade confirmation* of the pre-arranged trade that you have approved in *the Back Office Information* window.
    *Please find the counterpart information in the fields Cpty, CptyKVNo, CptyStlLoc, and CptyStlAct. For Pre-arranged trades counterpart information is always displayed.