

Eurex EnLight

Quick Start Guide



Eurex EnLight Submit RFQ Quick Start

Step 1: Select "Eurex EnLight Requester" on T7 User Interface

Market	Trading	Own	Info & Support
Market Ctrl M	Order Entry F2	Orders F8	Product Statistics
Quote Request	Pre-trade Risk Limits	Order History F9	Contract Statistics
Cross Request	Market Maker Protection	Trades F10	News Board
Time & Sales Ctrl O	TZ Entry Service Shift F11	Trade Summary	Risk Controls
TES Time & Sales	Eurex EnLight Responder	TES View	Product Pools
Ext. Ticker Line	Eurex EnLight Requester	TES Flex Position	Conversion Parameters
Ext. Ticker Board	Eurex EnLight Deals		



Step 2: On the Eurex EnLight Requester Blotter select "Add Eurex EnLight"

Prof/Prod/Contract [Edit] [Quick Find]

EnID	Contract	B/S	Status	Firm/Indic	RefOnly	ExtRefOnly	NegotiateUL	WorkingDelta	RefPrc	ULDelta	TotalQty	OpenQty	PrefBid	PrefAsk
<input type="button" value="Add Eurex EnLight"/> <input type="button" value="Duplicate"/> <input type="button" value="Details"/> <input type="button" value="History"/>														



Step 3: Fill in the RFQ Request

Optional: Type or Select Favourite Strategy (points to Strategy dropdown)

1. Add Product (Type or Select Favourite) (points to Product dropdown)

2. Once Selected select Expiry and Strike (points to Expiry and Strike dropdowns)

Optional: Change Negotiation Type (points to B/S dropdown)

Optional: Anonymous Negotiation (points to Anonym checkbox)

3. Add Respondents (Manually or Select Favourite) (points to Respondent list)



Step 4: Submit Request

Submit [End Session] [Add Deal] [Add Best Deal]

Step 1: Select a Quote and Click Add a Deal

1. Select a Quote by clicking on a price

2. Click "Add Deal"

Deal entry window pops-up

Step 2: Review and Submit Deal

1. Review Deal

2. Fill in MiFID fields (If they are not defaulted)

3. Submit Deal

Step 3: After a Deal is added "End Session" for FINAL Deals to become trades

1. End Session

After Ending the RFQ Session Transfer Timer starts (No further user action required)

After Transfer Timer ends Trades are created (No further user action required)

Step 1: Click Settings Icon on the top right of the Request Window and select "Properties" from the menu

The screenshot shows the 'Eurex EnLight Request Details' window. In the top right corner, a settings icon (gear) is highlighted with a red box. A context menu is open, and the 'Properties' option is highlighted with a red box. The main window displays a table with columns for EnID, Strategy, Detected, and legs (Leg 1, Leg 2, Leg 3, Underleg). The 'Detected' column shows 'Single Instrument'. The legs are labeled 'Leg 1', 'Leg 2', and 'Leg 3', each with a 'Product' and 'Expiry' field. The 'Underleg' column has a 'Product' field. There are also 'Strike' and 'UnderPrc' fields. At the bottom, there is a table with columns for Phase, BQty, Bid, Ask, AQty, and ULPrice.



Step 2: Set defaults for the MiFID fields and any other Request settings and Apply (You can override these on the ticket)

The screenshot shows the 'View Properties - Eurex EnLight Request Details' window. The 'Generic View Properties' section is visible, with a description: 'Supports the configuration of view properties. 'Generic' settings are relevant for all views of the same type.' Below this, there are sections for 'Supported Properties', 'Appearance', 'Table', 'Preferences', and 'Prefill (applied on reset)'. The 'Preferences' section is highlighted with a red box, showing various settings like 'NegotiationType Firm', 'Anonymous', 'Show Number Participating Respondents', 'Show Side All', 'Show Quantity All', 'Create Strategy', 'Smart Response Rate Ranking', 'Smart Response Time Ranking', 'Smart Trade To Quote Ratio', and 'Smart Volume Ranking'. The 'Apply' button at the bottom right is also highlighted with a red box.

Step 1: Select "Eurex EnLight Responder" on T7 User Interface

The screenshot shows the T7 User Interface with a 'Welcome View' header. Below the header is a grid of tabs: Market, Trading, Own, and Info & Support. The 'Trading' tab is active, and within it, the 'Eurex EnLight Responder' option is highlighted with a red rectangular box.

Step 2: On the Eurex EnLight Responder Blotter double click the RFQ you want to respond to

The screenshot shows the 'Eurex EnLight Responder' interface. At the top, there is a search bar for 'Prof/Prod/Contract' and buttons for 'Edit' and a refresh icon. Below is a table of RFQs:

EnID	Contract	B/S	AckStatus	NegStatus	Firm/Indic	STP	F
12	OESX BRT Jan20 Feb20 3900		WORKING	OPEN	FIRM	<input checked="" type="checkbox"/>	
10	OESX BER Jan20 3600 - 3500		NOT_RESPONDED	OPEN	INDICATIVE	<input checked="" type="checkbox"/>	
9	OESX Jan20 3625 C		NOT_RESPONDED	OPEN	INDICATIVE	<input checked="" type="checkbox"/>	

Step 4: Submit your Quote

The screenshot shows the 'Eurex EnLight Quote Entry' window for a 'StrategyType: BER' and 'OPT ON EURO STOXX 50' with 'EnID: 10'. It displays a table of quote entries:

EnID	Contract	Ratio	Eff Side Bid	Eff Volume Bid	Eff Volume Ask	Eff Side Ask	NegStatus		
10	BUY	OESX JAN20 3600	P	1	BUY	1000	1000	SELL	OPEN
	SELL	OESX JAN20 3500	P	1	SELL	1000	1000	BUY	EnMinQty 1000

Below the table, there are fields for 'Requester wants' (Firm/Indic, STP, Side, Qty, PrefBid, PrefAsk, DealPrc, DealQty, DealTime, NegExpiry, NegExpIn) and input fields for 'BidQty', 'Bid', 'Ask', and 'AskQty'. At the bottom, the 'Submit Quote' button is highlighted with a red box.

Step 3: Fill in your quote

The screenshot shows the 'Eurex EnLight Quote Entry' window with red annotations:

- 1. Review Strategy:** An arrow points to the 'SELL' button.
- 2. Review information shared by the Requester (if any):** An arrow points to the 'Requester wants' section.
- 3. Fill in the mandatory fields for the Quote (in yellow):** An arrow points to the yellow-highlighted input fields for 'BidQty', 'Bid', 'Ask', and 'AskQty'.
- 4. Fill in the MiFID fields (Can be defaulted):** An arrow points to the 'O/C' and 'Act' fields.

Step 1: Click Settings Icon on the top right of the Request Window and select "Properties" from the menu

Eurex EnLight Quote Entry - (StrategyType: BER) - OPT ON EURO STOXX 50 - EnID: 10

EnID	Contract	Ratio	Eff Side Bid	Eff Volume Bid	Eff Volume Ask
10	OESX JAN20 3600 P	1	BUY		
	OESX JAN20 3500 P	1	SELL		

Phase	BQty	Bid	Ask	AQty	ULPrice
CLOB Implied	100	18.4	19.4	100	
CLOB Outright	Cont				

Requester wants

Firm/Indic: STP: Side: Qty: PrefBid: PrefAsk: DealPrc: DealQty: DealTime: NegExpiry:

BidQty	Bid	Ask	AskQty
<input type="text" value="1000"/>	<input type="text" value="12"/>	<input type="text" value="13"/>	<input type="text" value="1000"/>

O/C: Act: ClientID: Text1: Text2: Text3:

Submit Quote Delete Quote Working Decline Page

Step 2: Set defaults for MiFID fields and Apply (You can override them on the ticket)

View Properties - Eurex EnLight Quote Entry

Generic View Properties

Supports the configuration of view properties. 'Generic' settings are relevant for all views of the same type.

Supported Properties

- Appearance
 - Font: Tahoma, Plain, 11
- Table
 - Highlight: 255, 255, 0
 - Cell Font: Tahoma, Plain, 11
 - Table row constrast: 95
 - Table Grid Color: None
 - Separators:
- Prefill (applied on reset)
 - Account: M1
 - O/C:
 - TUMbr:
 - Text1:
 - Text2:
 - Text3:
 - ClientID:
 - LIPrv:
 - InvID:
 - InvQual: HUMAN
 - RegInfo:
 - RateId:

Apply