e u r e x *circular 44/99*

To: All Eurex members and vendors

Date: Frankfurt, 11th May 1999

1. VALUES API Documentation - Update Bulletin
2. User Device Interfaces and VALUES API Equivalents

Dear Sir or Madam,

1. VALUES API Documentation - Update Bulletin

The Programming Version of the VALUES API documentation published in February 1999 has been updated, and the revised versions can be found on our web-site 'www.eurexchange.com' at 'Entrance Hall/Access to Eurex/ Technical Infrastructure/VALUES API'.

A summary of the changes is provided below.

a) General Changes

- The old Volume 1, the Overview and Call Interface, has been split into two volumes, entitled:
  Member Front End Development Guide – Overview, and
  Member Front End Development Guide – Volume 1 - Call Interface
  The Call Interface is now a document common to both the Eurex and Xetra development environments. Both of these volumes have now reached 'Final' status for Release 3.0.
- The architectural component 'Technical Services' has been renamed 'GATE' (**G**eneric **A**ccess **T**o **E**xchanges).
- A general revision and improvement in the wording has been carried out.
- Some Eurex VALUES Header file and constant names with prefix 'eucb' or no prefix have been renamed with prefixes 'DRIV' or 'XEUR' to support Xetra/Eurex Integration. However, not all constants and files have prefixes.

b) Changes to Overview/Volume 1

- The version number of the supported Operating System, Compiler and Linker for the OpenVMS platform has been added.
- The description of Exception Handling (Vol. 1, Section 3.2.3) has been improved.
- The description of the Application Callback Function Type tables (Vol. 1, Section 3.11) has been improved.
- A description of memory allocation / de-allocation has been included in the Usage Examples .
- New Usage Example for Xetra has been added.
- Header file VALUES_034.h was added to Data Definitions to support backward compatibility of Xetra

c) Changes to Volume 2

- New Application Request 'Inquire Historical Position Transaction' added. This provides on-line access to historical position transaction information (4 previous trading days).
- The description of Application Requests and Fields was improved.
- The list of request/response fields and field usage was completed.
- The list of error codes was completed.

Volume 2 is still at the status 'Programming Version'.

2. User Device Interfaces and VALUES API Equivalents

In relation to the changes in the member application development facilities introduced for the new front end architecture with Eurex Release 3.0, you will find attached a short information note which summarises the external user interfaces in the User Device environment and identifies the services provided through VALUES API which can be used to access equivalent data.

If you have any questions, the Eurex Member Readiness team on Tel. +49 (0)69 2101-1700 will be pleased to assist you.

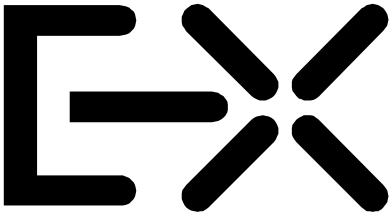
Yours sincerely,

Jürg Spillmann

Hartmut Klein

Attachment

X-pand into the **Future**



Eurex Release 3.0 Information

User Device Interfaces and VALUES API Equivalents

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User Device Interfaces and VALUES API Equivalents

1. Introduction

This note describes in general terms how to obtain the information currently available through the interfaces of the User Device when operating a MISS-based architecture, or a combined User Device / MISS architecture.

Reports selected by the member can be directed to a maximum of two nodes. Clearing and Trading reports can be sent to different nodes. A node can be either a User Device or a MISS.

Apart from the reports, the User Device Interfaces consist of 8 parts.

- Back office (BOF) Interface, which has 9 transaction types
- Pricing Model Interface (PMI)
- Trading Interface (TRAD)
- Order Routing Interface (ORPI)
- Pricing Model Output Interface (PMO)
- Printed trade confirmation Interface (PTC)
- Theoretical Prices File (THEO)
- Raw Data Files

To obtain the same data on the MISS architecture a combination of VALUES API broadcast stream subscriptions or Eurex application requests is necessary.

2. Back Office Interface

All transactions in the BOF interface are available through VALUES API subscription to public or private broadcast streams. The table below gives details.

BOF Interface Transaction Types	VALUES API Application Requests
Position Transaction	Subscribe Trade Confirmation Inquire Historical Position Transaction
Order Confirmation	Subscribe Single Leg Order Confirmation Subscribe Double Leg Order Confirmation (Inquire Own Single/Double Leg Order)
Settlement Price	Subscribe BO Information Inquire BO Information
Capital Adjustment	Subscribe BO Information Inquire BO Information
Contract Change	Subscribe BO Information Inquire BO Information
Margin Parameters	Subscribe BO Information Inquire BO Information
Product Change	Subscribe BO Information Inquire BO Information
Exchange Rate	Subscribe BO Information Inquire BO Information
Status Message	Subscribe BO Information

Two ‘BOF nodes’ can be defined in the User Device environment, so it is possible to receive this information on two User Devices as well as any MISSs which access the data through broadcast stream subscriptions.

3. Pricing Model Interface

All information in the PMI interface is available via VALUES API Subscriptions or Requests, as detailed below

PMI Information	VALUES API Application Request
Contract Information Last trade prices, inside market prices/quantities Opening prices, daily high/low prices, total traded quantities	Inquire/Subscribe Single Leg Inside Market Information Inquire/Subscribe Double Leg Inside Market Information
Underlying Information Last trade prices, inside market prices/quantities Opening prices, daily high/low prices.	Inquire/Subscribe Ticker
Quote Request Data, Cross Request Data	Subscribe Single Leg Inside Market Information
Combination Quote Request Data Combination Cross Request Data	Subscribe Double Leg Inside Market Information

4. TRAD

This interface is covered by VALUES API request /response transactions, as shown below

TRAD Information	VALUES API Application Request
Regular Quote Add (Options)	Enter Single Leg Quote (prodLine = Options)
Regular Quote Delete (Options)	Delete Single Leg Quote (prodLine = Options)
Regular Futures Quote Add	Enter Single Leg Quote (prodLine = Futures)
Regular Futures Quote Delelte	Delete Single Leg Quote (prodLine = Futures)
MASS Quote Add (Options)	Enter MASS Quote
MASS Quote Delete (Options)	Delete MASS Quote
Combination Quote Add (Options)	Enter Double Leg Quote (prodLine = Options)
Combination Quote Delete (Options)	Delete Double Leg Quote (prodLine = Options)
Combination Quote Add (Futures)	Enter Double Leg Quote (prodLine =Futures)
Combination Quote Delete (Futures)	Delete Double Leg Quote (prodLine =Futures)
Own Quote Update Message	Subscribe Single Leg Quote Confirmation
Own Combination Quote Update Message	Subscribe Double Leg Quote Confirmation
Online Trade Confirmation	Subscribe Trade Confirmation
Quote Hold Message	Subscribe Single/Double Leg Quote Confirmation

5. ORPI

This interface is covered by VALUES API request/response transactions as shown below:

ORPI Transaction Type	VALUES API Application Request
Order Add	Enter Single Leg Order
Order Change	Change Single Leg Order
Order Delete	Delete Single Leg Order
Order Inquiry	Inquire Own Single Leg Order

6. PMO

This interface is covered by VALUES API request/response transactions.

7. PTC

This interface is covered by subscription to the Trade Confirmation broadcast stream.

8. THEO

The theoretical price file is distributed to all MISS or User Device nodes of the user configuration. In a mixed configuration, the file will be sent to all User Device nodes as well as all MISSs.

9. RAW DATA INTERFACE

If reports are requested which are included in the set of Raw Data files, the files will be directed to the same node which was specified as the destination for the report.