X-pand into the Future

e u r e x *circular 044/02*

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VALUES-API Planning Version for Eurex Release 6.0 / GATE 3.1

Related Eurex Circulars: 035/02

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Content may be most important for:	**Attachments:**
➲ IT / System Administration	Modification Notes – VALUES-API Eurex Release 6.0 / GATE 3.1

The Planning Version of the VALUES-API documentation for Eurex Release 6.0 / GATE 3.1is now available on the Eurex web-site “www.eurexchange.com” under the path ‘market place > programming to Eurex‘.

The Modification Notes document attached to this Circular summarizes the important changes introduced with this version.

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Modification Notes – VALUES API Eurex Release 6.0 / GATE 3.1

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A brief summary of the changes is given below:

1. Technical Changes:

- fieldsize constants: generic fields size constants for VALUES' standard formats (like Amount, Quantity, Time etc.) have been defined. They replace the old, field-specific constants which are now deprecated (considered outdated, and will be removed in future), but still available in this release.
- the contents of the files "DRIV_fieldsizes.h" and "XEUR_vld_values.hxx" have been combined to form the new file "DRIV_data_types.hxx". Use of the old files is now deprecated. (In Eurex Release 6.0, they are still supplied but redirect the compiler to the new file).
- *Subscribe Single Leg Orderbook Depth*: the unused options layouts have been deleted.

2. Functional Changes:

a) Member Position Transfer with Cash Amount:

- *Enter Position Member Transfer*: the field "cshAmntPosnTsf" (for cash amount) and a free text group have added to the request, for options and futures.
- *Inquire Position Member Transfer*: the field "cshAmntPosnTsf" has been added to the response's repeated part, MAX-constant has been adapted accordingly, for options and futures.
- *Inquire Exchange Rate*: the field " maxCshAmntPosnTsf" (maximum possible amount for transfer in a given currency) has been added to the response's repeated part, MAX-constant has been adapted accordingly.

b) Delta Neutral Trading (DNTP):

- *Enter Single Leg Order*: the field "futFixPrc" has been added to the request; options only.
- *Inquire Own Single Leg Order*: the fields "delta", "futLegQty", "futFixPrc" have been added to the response's repeated part; MAX-constant has been adapted accordingly; options only.
- *Subscribe Single Leg Order Confirmation*: fields "delta", "futLegQty", "futFixPrc" added to the broadcast message; options only.
- *Enter Single Leg Quote*: the field "futFixPrc" has been added to the request; options only.
- *Enter Mass Quote*: the field "futFixPrc" has been added to the request; options only.
- *Inquire Own Single Leg Quote*: the fields "deltaBid", "deltaAsk", "futLegQtyBid", "futLegQtyAsk", "futFixPrc" have been added to the response's repeated part; MAX-constant has been adapted accordingly; options only.
- *Subscribe Single Leg Quote Confirmation*: the fields "deltaBid", "deltaAsk", "futLegQtyBid", "futLegQtyAsk", "futFixPrc" have been added to the broadcast message; options only.
- *Subscribe Single Leg Inside Market*: the fields "deltaBid", "deltaAsk", "futLegQtyBid", "futLegQtyAsk" have been added to the broadcast message; options only.
- *Inquire Single Leg Inside Market*: the fields "deltaBid", "deltaAsk", "futLegQtyBid", "futLegQtyAsk" have been added to the response's repeated part; MAX-constant has been adapted, for the response and the request; options only.
- *Subscribe Product State Change*: the field "futFixPrc" has been added to the broadcast message.

- *Inquire Product State*: the field "futFixPrc" has been added to the response's repeated part; MAX-constant has been adapted, for the response and the request. The two-dimensional char array prodId[][] has been rearranged into a repeated struct.
- *Inquire Single Leg Orderbook Depth*: the "bstOrdrGrp" structure has been flattened out. The fields "deltaBid", "deltaAsk", "futLegQtyBid", "futLegQtyAsk" have been added to the message's repeated part, for options only.
- *Inquire Product*: the fields "ipsProdId", "ipsProdId2, "ipsExpMth2", "ipsExpYr2", "deltaNtrInd", "rndLotQty" have been added to the response; options only.
- *Inquire Contract Statistics*: the field "ipsQty" has been added to the repeated part of the response, MAX constant has been adapted accordingly; options only.

c) Replacement of WKN:

- *Inquire Collateral Security Detail*: the field “wknNo” has been removed from the response.

3. Eurex Release 5 Backward Compatibility

Layout-level backward compatibility will be offered to applications built for Eurex Release 5. That means that applications that use applVersion=XEUR_AVN_050 will still be supplied with Release 5's response layouts and are expected to send the request layouts used in Eurex Release 5.

As usual, new contents of existing fields (e.g. the new posTrnTyp value for Position Transfer with Cash Amount in *Subscribe Trade Confirmation*) are not suppressed in backward compatibility mode. Of course, the newly introduced functionality (DNTP, and Position Transfer with Cash Amount) cannot be used in backward compatibility mode.

4. Supported Operating Systems and Compilers/Linkers

For details of the supported operating systems, please refer to Eurex Circular 035/02.

No changes have been made to the recommended versions of the Compilers or Linkers.