X-pand into the Future

e u r e x *circular 053/01*

Date: Frankfurt, 12 June, 2001
Recipients: All Eurex members and vendors
Authorized by: Jürg Spillmann

⚠ **High Priority**

Eurex Release 5.0 - VALUES API Planning Version

Related Eurex Circulars: 014/01, 027/01, 043/01

Contact: Functional Member Readiness: Tel. +49 69-2101-1700

Content may be most important for:	**Attachment:**
➲ IT / System Administration	Overview of VALUES API Specification Differences between Eurex Release 4.1 and Release 5.0

The Planning version of the Eurex Release 5.0 VALUES API specification has now been published on our web-site "www.eurexchange.com" under the path 'market place > programming to Eurex > VALUES API Planning Version Eurex Release 5.0/GATE 3.0'.

The attachment gives a brief overview of the main differences between the Release 4.1 and the Release 5.0 versions and covers:

- changes to the structure of Volume 2 of the documentation, for this release
- changes to the structure of 'C' Header files defining VALUES message layouts
- the list of new application requests
- a description of the most significant changes made to existing application requests

In addition to the Planning version of the VALUES specifications, we have also published preliminary versions of the Sun/Solaris and Windows/NT 'C' Header files for the Release 5.0 VALUES API definition on our web-site, at the same location. As the differences from the final versions are likely to be relatively minor, these files can be used for initial software development of Release 5.0 applications. The definitive versions of the header files will be published with the Programming version of the VALUES API specifications scheduled for mid-July.

Eurex Deutschland
D-60485 Frankfurt am Main
www.eurexchange.com

Functional Member Readiness
Tel. +49-69-2101-1700
Fax +49-69-2101-1701

Alternative
Tel. +49-69-9770-1700
Fax +49-69-9770-1701

Management Board:
Rudolf Ferscha, Jürg Spillmann,
Thomas Lenz, Michael Widmer
Daniel Gisler

Overview of VALUES API Specification Differences Between Eurex Release 4.1 and Release 5.0

This attachment gives a brief overview of the main differences between the Release 4.1 and the Release 5.0 versions of the VALUES API specifications, and covers:

- changes to the structure of Volume 2 of the documentation,
- changes to the structure of the 'C' Header files defining VALUES message layouts,
- the list of new application requests, mainly resulting from the completion of the GUI support for Clearing functions and Trader Support screens,
- a description of the most significant changes made to existing application requests.

1. Document Structure:

The three parts of Volume 2, which were 2A, 2B and 2C, have been restructured into a single Volume 2 with three appendices. The application request descriptions have been separated out to form Appendix 1. The former Appendix A, which held the description of Data Fields, has been renamed to Appendix 2. The newly created Appendix 3 holds figures and tables.

2. File Structure:

The 'C' header files which define the layouts for VALUES' messages have been condensed. In Eurex R5.0, there is just one header file per application request. The former sub-header's (FutExtEntSLegOrdr.hxx etc.) contents have been integrated into the application request header files (in this example, EntSLegOrdr.hxx).

3. New Application Requests

The following is a list, in alphabetical order, of new VALUES Application Requests introduced with Release 5.0.

Approve Vola Trade
Copy User Product Assignment
Delete User Product Assignment
Delete User Security Profile
Delete Vola Trade
Enter Automatic Exercise Abandon
Enter Contract Cover
Enter Historical Report Request
Enter Product Subgroup Assignment
Enter User Product Assignment
Enter User Security Profile
Enter Vola Trade
Inquire Allocation
Inquire Assignment
Inquire All Double Leg Order Quote MS
Inquire Automatic Exercise Parameters
Inquire All Single Leg Order Quote MS
Inquire Cash Account
Inquire Contract Cover
Inquire CSD Detail
Inquire Custodian Detail
Inquire CSD List

Inquire Custodian List
Inquire Contract Statistics
Inquire Collateral Security Detail
Inquire Cash Withdrawal
Inquire Deliverable Bonds
Inquire Daily Margin
Inquire Deliverable Position
Inquire Excess Collateral Detail
Inquire Exchange List
Inquire Exchange Rate
Inquire Fee Adjustment
Inquire Guarantee Position
Inquire Member CSD Account
Inquire Member Information
Inquire Margin Parameters
Inquire Margined Position
Inquire Member Product Assignment
Inquire Member Relation
Inquire Member Security CSD
Inquire Member Security Profile
Inquire Option Margin Parameters
Inquire Product Statistics
Inquire Premium Variation Margin Fee
Inquire Report Selection
Inquire Security CSD List
Inquire Security Detail
Inquire Security Movement
Inquire Settlement Position
Inquire Single Trade
Inquire User Product Assignment
Inquire User Security Profile
Inquire Vola Trade
Modify Automatic Exercise Parameters
Modify Cash Withdrawal
Modify Member Relation
Modify Member Security CSD
Modify Report Selection
Modify User Product Assignment
Modify User Security Profile
Modify Vola Trade
Reset Password

4. Modifications to Existing Application Requests:

General: The data header structure has changed, affecting all message layouts: The prodLine field, which was sized 12 bytes up to Eurex R4.1, has been re-sized to have only 7 bytes. Since only the first byte is in use, this does not imply a functional change. In addition, the field membExchIdCodOboMS has been added. It is reserved for future use and has to be initialized with spaces.

Inquire Product: The former constants FUT_BSC_INQ_PROD_SPRD_UNDR_GRP_MAX and OPT_BSC_INQ_PROD_SPRD_UNDR_GRP_MAX have been replaced by a unified constant, which is INQ_PROD_SPRD_UNDR_GRP_MAX.

Inquire Recoverable Broadcast Status: The “Tag” constants have been renamed to follow the conventions used in all the other application requests.

Inquire Historical Position Transaction: The union type, that was used by means of a nested definition, is now implemented as an autonomous type definition.

Inquire Product Assignment: This application request has been renamed to Inquire User Product Assignment.

Inquire Contract List: the response now supplies trdUntNo.

Subscribe Trade Confirmation: prodDispDcml now appears unsigned

Inquire/Subscribe BO Information: Due to enhancements in the automatic exercise mechanisms, the field autManExerTyp is no longer necessary and has been removed from the interface. It is still present in the layout, but with no data in it.

Inquire All Trades: the inquiry filter logic has changed: Only one contract specification is allowed in an Inquiry, and it is no longer considered a “starting point”, but a normal filter. In addition, specifying a product (and leaving out the further contract specifications) is now possible.

Resource access levels have been rearranged.

The **Trade Adjustment** logic involved with trnIdSfxNo fields has been subject to a re-design. Please refer to circular 014/01

Frankfurt, 12 June, 2001