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To: All Eurex members and vendors

Date: Frankfurt, 18th June 1999

VALUES API Updates

Dear Sir or Madam,

The Open VMS VALUES API Developer's Kit and a number of the documents relating to VALUES API have recently been updated and published on the Eurex web-site www.eurexchange.com. The new files can be found at the location:

Entrance Hall / Access to Eurex / Technical Infrastructure

VALUES API Developer's Kit

The documentation of the Developer's Kit has been updated.
In section 5.1.1 a command has been added to set the environment variable for AIX kits.
The new version of the VMS Developer's Kit released at the end of last week contains a reduced Galaxy library for Open VMS, and the documentation has been updated correspondingly.

Member Front End Development Guide

- In the 'Overview' document, the version number of the OpenVMS Compiler has been changed.

- In Volume 1 – 'Call Interface', in Section 3.11, the usage of some fields in the reqControl structure has been updated.

- Volume 2 – 'Eurex Application Requests, Responses and Subscriptions' has been updated to a final version. The changes made since the May 1999 issue of the Programming version of this document are outlined below.

- **Section: 3.4.3.1/2/5/6 Enter/Modify Single/Double Leg Order**
  The field ordrExpDat is mandatory (not optional)
- **Section: 3.4.3.4/8 Inquire Own Single/Double Leg Quote**
  The field partNo is reserved (not optional)
- The description of **OTC processing** in section 3.4.7 has been corrected to state that execution (not order) and trade confirmation messages are sent for basis and block trades.
- **Section 3.4.7.6/11 Inquire Basis and Block Trade**

The field trnIdNo is mandatory (not fix)

- **Section 3.4.8.1 Inquire Own Trade**
  Wildcards can also be used in the fields cntrExpMthDat and cntrExpYrDat
  trdTyp is reserved (not mandatory)
- **Section 3.4.8.4 Inquire Historical Position Transaction**
  strtStmSeqNo and stopStmSeqNo are wildcardable, not optional
  keyDataCtrlBlk is mandatory, not optional
  partNo and partSubGrpCod are reserved, and do not occur multiple times
- **Section 3.4.9.2 Inquire Double Leg Inside Market**
  prcsStsValCod is reserved, and does not occur multiple times
- **Section 3.4.9.4/3.4.13.12 Inquire BO Information / Subscribe BO Information**
  In the Margin Parameters, the field currTypCod is reserved, and does not occur multiple times

- The list of **section 4.1 Completion Codes** has been completed
- A description of the usage of **lower and upper case** letters has been added
- The list of **valid values** has been completed for the fields cntrStsValCod, prcStsValCod, and trdTyp.
- In section 5.2.219 an explanation of the different **resources** has been added.
- General improvements in wording have been made throughout the document

If you have any questions on these updates, or on VALUES API in general, please contact Eurex by e-mail at eurex-help@exchange.de.

Yours sincerely,

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