e u r e x *circular 91/99*

To: All Eurex members and vendors

Date: Frankfurt, 7th September 1999

VALUES API – Response Timestamp

Dear Sir or Madam,

This circular advises you of a problem you could encounter when developing VALUES applications and identifies an appropriate workaround.

The response structures of all VALUES application requests and VALUES broadcasts which are related to adding or modifying orders contain the field “dateLstUpdDat”. The field is a timestamp that is required when the order is modified again or deleted.

In the response structure of the VALUES application request ‘Modify Double Leg Order’, the field “dateLstUpdDat” is filled with an incorrect timestamp value which should not be used in further modification or deletion requests.

In order to modify a future spread order for the second and subsequent times, the timestamp provided in the field “dateLstUpdDat” of the response structure of the ‘Subscribe Double Leg Order Confirmation’ broadcast or the VALUES application request ‘Inquire Own Double Leg Order’ should be used instead.

We will inform you when the problem has been fixed.

For questions on the VALUES API, our technical Help-desk will be pleased to assist you via the E-mail address eurex-help@exchange.de.

Yours sincerely,

Jürg Spillmann Hartmut Klein

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