X-pand into the Future

e u r e x *circular 083/00*

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Recipients: All Eurex members and vendors
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⚠ **Action Required** ⚠ **High Priority**

Eurex Release 4.1 - Changes to VALUES API Application Request Layouts

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Content may be most important for:	**Attachments:** None
➲ IT / System Administration	

Two minor changes to the Eurex R4.1 VALUES API will be introduced with the Simulation Update Kit Part II, scheduled for delivery next week. They require action on member and vendor applications that use the affected VALUES API Application requests. The relevant sections of the Member Front End Development Guide have been modified and re-published on our web-site, along with updated header files valid for the new software kit.

Changes to "Inquire Own Single Leg Quote" (Volume 2B – Section 2.2.3)

For Options and Futures products, the maximum allowable number of records that can be used in the request (supplied as the symbolic constants OPT_BSC_INQ_OWN_S_LEG_QUO_GRP_MAX and FUT_BSC_INQ_OWN_S_LEG_QUO_GRP_MAX) has been changed from 119 to 118. Consequently, since the arrays indexed by these constants are located near the beginning of the data layouts, byte offsets for almost the entire request have changed. The response structures remain unchanged.
For applications that use the C header files to format the request structure and which use the above symbolic constants as upper array bounds, recompilation using the new header files may be sufficient to adapt to the change. Other mechanisms may require further action, but in all cases developers are recommended to check their code for possible side-effects.

Backward compatibility: Applications compiled for Eurex Release 4.0, which send XEUR_AVN_040 as "applVersion", are expected to still send the old layout based on 119 records. The 119th record must not be used, however, otherwise the error "invalid multi-contract counter" is generated**.**

Changes to "Inquire All Trades" (Volume 2B – Section 2.6.3)

For Options products, the data field "trdTyp" has been added to the request layout as well as to the individual response records. This application request can now be used to inquire on **either** OTC Block Trades **or** regular trades. Existing applications that use this request for regular options trades should be modified to write TRD_TYP_REGULAR to this field.
In a response record, the field specifies the reported trade's type.

Backward compatibility: Applications using XEUR_AVN_040 will not be affected by the change. The old layouts must be used. The inquiry cannot supply information on OTC Block Trades in this version.

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