Eurex Release 10.0

VALUES API Modification Notes

Final Version

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1 Introduction

This document provides an overview of the enhancements to the Eurex VALUES API that become effective with the introduction of Eurex Release 10.0 as compared to the current version, Eurex Release 9.0.

This update of the VALUES API Modification Notes explains additional changes incorporated into the Final Version since the publication of the previous versions of the document. Such changes are marked by the line

Changes in the Final Version:

The new VALUES documentation will be published as

VALUES API Member Front End Development Guide
Volume 2 - Eurex Application Requests and Responses
Final Version

This document as well as the VALUES Header Packages for the Sun and Windows platforms will be available on the Eurex website

http://www.eurexchange.com

The Documents will be located under the path

Member Section → Releases → Eurex 10.0 → VALUES API.

For the publication dates of the above-mentioned document, please refer to the Eurex Release 10.0 Communication Calendar.

2 Backward Compatibility

Eurex Release 10.0 will be a mandatory release. Thus, its current technical application version number (AVN) will be changed to XEUR_AVN_100 = 100.

A layout-level backward compatibility will be offered to applications built for Eurex Release 9.0. This means that applications that use applVersion = XEUR_AVN_090 are expected to send the request layouts used in Eurex Release 9.0 and will still be supplied with Eurex Release 9.0 response layouts.

As usual, new contents of existing fields are not suppressed in the backward compatibility mode. Newly introduced functionality cannot be used in the backward compatibility mode.

Eurex Release 10.0 will **not** offer backward compatibility for enhancements related to the following features:

- Order and trade Id enhancements: Refer to section 4.2.
- Non-persistent orders: Refer to section 4.3.
- OTC Flexible Options: Refer to section 4.14.

In several cases removed functionality cannot be used in the backward compatibility mode. For more details refer to section 4 and section 5.

3 Changes in the VALUES Call Interface

Eurex Release 10.0 will be shipped with the unchanged GATE Release 3.5, which will also be a mandatory release. For this purpose, the installation of the GATE Release 3.5 as well as the Eurex Release 10.0 software kits are required.

4 Functional Changes

This chapter provides a short overview of the Eurex Release 10.0 functional enhancements which will impact layouts and definitions of VALUES application requests and responses. For a detailed description of the functional changes, please refer to the Eurex Release 10.0 Functional Release notes.

4.1 Eurex Password Change at Login

For security reasons, Eurex Release 10.0 will no longer support the usage of default password by members. Users will have to modify the default password during their first login to the Eurex system. It will not be possible to reuse the default password.

The Eurex Login request will be enhanced by a field which allows the password to be changed at login. Users will be forced to change their password whenever the old password is equal to the default password.

Backward compatibility will be provided for the Eurex Login, i.e. a Eurex Release 9.0 based application has to use the Eurex Release 9.0 Login layout in an unchanged way, and can submit a valid password as usual. In case of a default password, such an application can not be used to change the password, while a Eurex Release 10.0 based application (e.g. the @X-ceed Trading GUI) allows the user to enter a new password.

Changes in the Programming Version:

No password expiration date will be defined.

4.2 Order Id and Trade Id Enhancements

The Eurex system will be enhanced in Eurex Release 10.0 to support a larger number of orders and trades by introducing alphanumeric formats for order and trade Ids. The order and trade Ids will consist of numbers (0-9) and capital letters (A-Z).

VALUES will offer no backward compatibility regarding this change. That means, even for applications that use the Eurex Release 9.0 backward compatibility mode, non-numeric order and trade Ids will be delivered. Applications incapable of processing non-numeric order- and trade Ids cannot be used.

4.3 Non-Persistent Orders and Quotes

Currently, all orders and quotes in Eurex are protected against data loss by a special recovery mechanism. With Eurex Release 10.0 orders may and all quotes will become non-persistent. It is expected that non-persistent orders and quotes will be processed faster, thus reducing system latency.

Non-persistent orders and quotes will be lost in the event of a 'Market Reset', e.g. a technical failure of the central order matching engine and have to be entered again.

With Eurex Release 10.0 a new order attribute *ordrPersInd* is introduced that can be used to mark orders as persistent. Persistent orders will have the same level of protection against data loss as currently.

Non-persistent orders and quotes will be Good-for-Day only. Only persistent orders can be entered with a different expiry date or as Good-til-Cancel.

For this feature, only limited backwards compatibility is offered. A Eurex Release 9.0 VALUES application will not be able to handle non-persistent orders, i.e. it can neither enter non-persistent orders nor inquire them nor receive order confirmation broadcast messages for them. Orders entered by such an application will always be persistent.

For quotes, normal backwards compatibility is provided, i.e. quotes entered by a Eurex Release 9.0 VALUES application will be non-persistent and they can be inquired by such an application.

4.4 User Order Reference

With Eurex Release 10.0, a VALUES application may choose to provide an own User Order Reference when entering an order. In this case, this User Order Reference must be used to identify an order when modifying, deleting or inquiring the order.

4.5 Enhanced Order Life Cycle Support

Currently, the quantity of an order is the remaining book quantity of the order. Additionally, when modifying an order, a VALUES application needs to specify the order's latest *dateLstUpdDat* timestamp. With Eurex Release 10.0, a VALUES application may instead specify the Total Quantity of the order when modifying it. The Total Quantity of the order is defined as the sum of the Total Executed Quantity (since the order was originally entered) plus the remaining quantity. When specifying the Total Quantity, the *dateLstUpdDat* stamp is not used anymore.

Furthermore, Eurex Release 10.0 will offer more time information about an order. There will be the Creation Time, i.e. the time when the order was originally entered, the Priority Time, i.e. the time used to determine the time priority of the order, and the Last Event Time, i.e. the time of the last event that changed anything, e.g. a modification or a partial execution.

4.6 No Holding of Quotes

Eurex Release 10.0 will no longer support the holding of quotes. In all cases that currently result in quotes being held, quotes will be deleted. Even though the Enter Quote Hold VALUES request is still supported, it will result in the quotes being deleted. As another consequence, all quotes will be deleted in the exchange's end-of-day processing.

4.7 Enhancement of Order, Quote and Execution Confirmation Streams

The Eurex system currently provides order, quote and execution confirmations to members through private broadcasts. These will be enhanced and reorganised:

- Order Confirmation: These broadcasts will be the existing recoverable broadcast streams enhanced with new fields and will provide information about persistent orders only.
- All Order Confirmation: These new unreliable broadcast streams will be similar to the existing recoverable order confirmation broadcast streams, but will be provided for both persistent and non-persistent orders.
- Quote Confirmation: These broadcasts will be the existing unreliable broadcast streams enhanced with new fields.
- Execution Confirmation: This broadcast will be the existing unreliable broadcast stream enhanced with a new field.
- Matching Events: These new recoverable broadcast streams will be provided for all orders and quotes. They contain mainly information about the execution of orders and quotes.

4.8 Private Member Message Broadcast Stream

Eurex Release 10.0 will introduce a new private recoverable broadcast stream "Subscribe Private Member Message" for dissemination of information messages triggered by specific events and alerts. The new broadcast stream will cover messages for Stop Button Facility events and Pre-trade Risk Protection events.

In order to receive this broadcast, the new VALUES request “Subscribe Private Member Messages” must be used by Eurex front end applications.

4.9 E-Brokerage Interface (EBI) Trading

Eurex Release 10.0 will introduce a new facility, the e-brokerage interface, which allows selected brokers to register multilateral OTC trades negotiated for their clients. These trades will be accepted and cleared by Eurex after all the clients have approved their side of the transaction. A new private Block Trade Approval stream will contain messages triggered by approval of EBI and Block Trades by their counterparties.

4.10 Pre-Trading Risk Protection

Eurex Release 10.0 will provide Clearing Members a facility to define risk limits for their Non-Clearing Members. These limits can also be defined by a member for his trader subgroups. Members can define the following risk limits per product, each one for the Fast Market phase and for the other trading phases:

- Order transaction limits per time interval
- Order book limits for working orders

4.11 Stop Button Facility

Clearing Members will be provided with the facility to trigger a 'Stop' action on their Non-Clearing Members to enable fast and efficient reaction to emergency situations. When a 'Stop' action is triggered, all on-exchange and off-exchange trade executions by the member will be stopped.

4.12 Product Groups and Product Assignment

Eurex Release 10.0 will introduce the concept of product groups to perform tasks common to a set of products. The following usage of product groups will be supported:

- Product Group Assignment: The assignment of products to members will be performed as product groups. The assignment of individual products will no longer be performed on this level.
- Product Group Security: Eurex will create product group security profiles to define the transaction types available for a product group.

A set of new VALUES requests support this new functionality. The VALUES requests Inquire Member/User Product Assignment have been replaced by a new, product group related request.

4.13 Contract Halt

Eurex will be able to deactivate an active futures contract with immediate effect. Trading activity will not be possible in deactivated contracts or combinations involving these contracts. All orders and quotes in a contract will be deleted during end-of-day processing. Eurex will inform members about deactivation/reactivation of contracts through the Market Supervision messages stream.

New valid values in the *cntrStsValCode* indicate the change of a contract to inactive state.

4.14 Flexible Contracts

The OTC Flexible Contracts facility will be enhanced by the following functionality:

- Trading of *Flexible Futures* contracts
- Trade Separation
- Close-out of Trades
- Flexible Settlement Types

The *flxOptCntrIdGrp* structure will be enhanced by a new *crtSetlTyp* field, defining the settlement type of the flexible contract. A new *flxFutCntrIdGrp* will be defined to identify Flexible Futures contracts.

The *flxOptTrnIdNo* field will be replaced by a *flxCntrTrnIdGrp* structure consisting of the *flxCntrTrnIdNo* and *trnIdSfxNo* fields. This structure will serve to identify flexible contract trades. A *trnIdSfxNoPnt* field will set the link to the parent trade e.g. after a trade adjustment.

All Flexible Options VALUES requests will be replaced by corresponding Flexible Futures requests. Where appropriate, new message layouts for Flexible Futures will be added.

5 Changes in Application Requests

In this chapter the changes to request, response, subject and broadcast layouts are described per application request. Unless stated otherwise, backwards compatibility is provided for all application requests with a changed layout.

5.1 Eurex Login

Request:	Added field *newPw*.

Changes in the Programming Version:

There will be no specific response structure to Eurex Login.

5.2 Subscribe Private Member Messages

Added as new private recoverable broadcast.

Changes in the Programming Version:

Subject:	Added a subject structure containing the field *membId*.
Broadcast:	Removed the field *trnSeqNo*.

5.3 Subscribe Trade Confirmation

Changes in the Programming Version:

Futures/options broadcast:	Removed the fields *posnLngBal*, *posnShtBal*.

5.4 Subscribe Single Leg Order Confirmation

Futures/options broadcast:	Added fields *ordrTotExeQty*, *ordrTotQty*, *ordrCreDat*, *ordrCreTim*, *ordrPrioDat*, *ordrPrioTim*, *lstEvntDat*, *lstEvntTim*, *lstEvntTrnId*, *ordrPersInd*, *userOrdrRef*, *factsSesId*. Removed fields *trnDat*, *trnTim*, *rsubmNo*, *grsBas*, *undrlIs-inCod*, *ordrTsfCod*.

5.5 Subscribe All Single Leg Order Confirmation

Added as new private unreliable broadcast.

5.6 Subscribe Double Leg Order Confirmation

Futures broadcast:	Added fields *ordrTotExeQty*, *ordrTotQty*, *ordrCreDat*, *ordrCreTim*, *ordrPrioDat*, *ordrPrioTim*, *lstEvntDat*, *lstEvntTim*, *lstEvntTrnId*, *ordrPersInd*, *userOrdrRef*, *factsSesId*. Removed fields *trnDat*, *trnTim*, *rsubmNo*.

5.7 Subscribe All Double Leg Order Confirmation

Added as new private unreliable broadcast.

5.8 Subscribe Single Leg Quote Confirmation

Futures/options broadcast:	Added fields *quoPrioTimBuy, quoPrioTimSel, quoPrioDatBuy, quoPrioDatSel, lstEvntDatBuy, lstEvntTimBuy, lstEvntTrnIdBuy, lstEvntDatSel, lstEvntTimSel, lstEvntTrnIdSel.* Removed fields *quoHldInd, quoTrnTimBuy, quoTrnTimSel, quoTrnDatBuy, quoTrnDatSel, rsubmNo.*

5.9 Subscribe Double Leg Quote Confirmation

Futures broadcast:	Added fields *quoPrioTimBuy, quoPrioTimSel, quoPrioDatBuy, quoPrioDatSel, lstEvntDatBuy, lstEvntTimBuy, lstEvntTrnIdBuy, lstEvntDatSel, lstEvntTimSel, lstEvntTrnIdSel.* Removed fields *quoHldInd, quoTrnTimBuy, quoTrnTimSel, quoTrnDatBuy, quoTrnDatSel, rsubmNo.*

5.10 Subscribe Execution Confirmation

Broadcast:	Added field *dateLstUpdDat*.

5.11 Subscribe Strategy Order Confirmation

Broadcast:	Added fields *ordrTotExeQty, ordrTotQty, ordrCreDat, ordrCreTim, ordrPrioDat, ordrPrioTim, lstEvntDat, lstEvntTim, lstEvntTrnId, ordrPersInd, userOrdrRef, factsSesId.* Removed fields *trnDat, trnTim.*

5.12 Subscribe All Strategy Order Confirmation

Added as new private unreliable broadcast.

5.13 Subscribe Strategy Quote Confirmation

Broadcast:	Added fields *quoPrioTimBuy, quoPrioTimSel, quoPrioDatBuy, quoPrioDatSel, lstEvntDatBuy, lstEvntTimBuy, lstEvntTrnIdBuy, lstEvntDatSel, lstEvntTimSel, lstEvntTrnIdSel,* Removed fields *quoHldInd, quoTrnTimBuy, quoTrnTimSel, quoTrnDatBuy, quoTrnDatSel.*

5.14 Subscribe Flexible Contract Confirmation

This private recoverable broadcast replaces the “Subscribe Flexible Option Confirmation” stream.

Broadcast:	Added a new message for Flexible Futures containing the *flxFutCntrIdGrp* structure.

Changes in the Final Version:

Futures broadcast:	Changed the structure type of the *seqNo* substructure to *futBscSeqNoT*.

5.15 Subscribe Single Leg/Double Leg/Strategy Matching Event

Added as new private recoverable broadcasts.

Changes in the Final Version:

All broadcast structures:	Added the fields *trdMtchQty* and *trdMtchQtyLeg*.

5.16 Subscribe Block Trade Approval

Added as new private unreliable broadcast.

5.17 Inquire Contract Statistics

Futures and options response:	Changed array size to 31.

5.18 Inquire Product

Futures and options response:	Added field *setlDispDcml.*

Changes in the Programming Version:

Futures and options response:	Added field *preTrdRiskRndLot.*

5.19 Inquire Product State

Request and response:	Changed array size to 152.

5.20 Inquire Member List

Response:	Added reserved fields *membStsCod, membHltByMsInd.*

5.21 Enter Product Subgroup Assignment

Response:	Replaced the field *maxOtcQty* by the field *maxWhsQty.*

5.22 Enter User Product Assignment

Response: Replaced the field *maxOtcQty* by the field *maxWhsQty*.

5.23 Modify User Product Assignment

Response: Replaced the field *maxOtcQty* by the field *maxWhsQty*.

5.24 Inquire Member Product Assignment

Removed this VALUES request. The functionality of this request will be provided by the new Inquire Product Assignment request.

No backwards compatibility will be provided.

5.25 Inquire User Product Assignment

Removed this VALUES request. The functionality of this request will be provided by the new Inquire Product Assignment request.

No backwards compatibility will be provided.

5.26 Product Group Functionality

New VALUES requests have been added:

- Inquire Product Assignment
- Inquire Product Group List
- Inquire Product Group
- Inquire Product Group Assignment
- Modify Member Product Group Quantities
- Modify Member Product Quantities
- Maintain User Product Group Assignment

5.27 Pre-Trading Risk Limits Functionality

New VALUES requests have been added:

- Modify Pre-Trading Risk Limits
- Inquire Pre-Trading Risk Limits

5.28 Modify Pre-Trading Risk Limits

Changes in the Programming Version:

Request:	Added fields *actnCod, rskLimRlseInd, dateLstUpdDat*. Removed the field *membStopRlseInd*.
Response:	Added field *dateLstUpdDat*.

5.29 Inquire Pre-Trading Risk Limits

Changes in the Programming Version:

Response:	Added field *dateLstUpdDat* and structure *rskLimStsGrp*. Changed the number of array records to 15.

5.30 Enter Four Eyes Approval

This new request is reserved for future use.

5.31 Enter Member Stop/Release

Added as new request.

Changes in the Final Version:

Request:	Changed the usage of the *partSubGrpCod*, *partNo* and *password* fields to mandatory.

5.32 Enter Single Leg Order

Futures/options request:	Added fields *ordrPersInd, userOrdrRef, factsSesId.*
	Removed field *ordrTsfCod*.
Futures/options response:	Added fields *ordrCreDat, ordrCreTim, lstEvntDat, lstEvntTim, lstEvntTrnId.*

5.33 Modify Single Leg Order

Futures/options request:	Added fields *ordrTotQty, userOrdrRef.*
	Removed field *ordrTsfCod*.
Futures/options response:	Added fields *lstEvntDat, lstEvntTim, lstEvntTrnId.*

5.34 Delete Single Leg Order

Futures/options request:	Added field *userOrdrRef.*

Futures/options response:	Added fields *lstEvntDat*, *lstEvntTim*, *lstEvntTrnId.*

5.35 Inquire Own Single Leg Order

Futures/options request:	Added field *userOrdrRef.*
Futures/options response:	Changed array size to 11.
	Added fields *ordrTotExeQty, ordrTotQty, ordrCreDat, ordrCreTim, ordrPrioDat, ordrPrioTim, lstEvntDat, lstEvntTim, lstEvntTrnId, ordrPersInd, userOrdrRef, factsSesId.*
	Removed fields *trnDat, trnTim, ordrTsfCod.*

5.36 Enter Double Leg Order

Futures request:	Added fields *ordrPersInd, userOrdrRef, factsSesId.*
Futures response:	Added fields *ordrCreDat, ordrCreTim, lstEvntDat, lstEvntTim, lstEvntTrnId.*

5.37 Modify Double Leg Order

Futures request:	Added fields *ordrTotQty, userOrdrRef.*
Futures response:	Added fields *lstEvntDat, lstEvntTim, lstEvntTrnId.*

5.38 Delete Double Leg Order

Futures request:	Added field *userOrdrRef.*
	Removed field *dateLstUpdDat*.
Futures response:	Added fields *lstEvntDat, lstEvntTim, lstEvntTrnId.*

5.39 Inquire Own Double Leg Order

Futures request:	Added field *userOrdrRef.*
Futures response:	Changed array size to 10.
	Added fields *mliRecCtr, ordrTotExeQty, ordrTotQty, ordrCreDat, ordrCreTim, ordrPrioDat, ordrPrioTim, lstEvntDat, lstEvntTim, lstEvntTrnId,ordrPersInd, userOrdrRef, factsSesId.*
	Removed fields *trnDat, trnTim.*

5.40 Delete Single Leg Mass Order

Futures/options request:	Added field *userOrdrRef.*

Futures/options response:	Added fields *rtnCod, lstEvntDat, lstEvntTim, lstEvntTrnId.*

5.41 Delete Double Leg Mass Order

Futures request:	Added field *userOrdrRef.*
Futures response:	Added fields *rtnCod, lstEvntDat, lstEvntTim, lstEvntTrnId.*

5.42 Enter Single Leg Quote

Futures/options response:	Added fields *ordrNoBuy, ordrNoSel, lstEvntDat, lstEvntTim, lstEvntTrnId.*

5.43 Delete All Orders

Added as new request.

Changes in the Final Version:

Request:	Changed the usage of the *partSubGrpCod* field to optional. Changed the usage of the *ordrPersInd* field to mandatory.

5.44 Delete Single Leg Quote

Futures/options response:	Added fields *lstEvntDat, lstEvntTim, lstEvntTrnId.*

5.45 Inquire Own Single Leg Quote

Futures/options response:	Changed array size to 14. Added fields *mliRecCtr, quoPrioTimBuy, quoPrioTimSel, quoPrioDatBuy, quoPrioDatSel, lstEvntDatBuy, lstEvntTimBuy, lstEvntTrnIdBuy, lstEvntDatSel, lstEvntTimSel, lstEvntTrnIdSel.* Removed fields *quoHldInd, quoTrnTimBuy, quoTrnTimSel, quoTrnDatBuy, quoTrnDatSel.*

5.46 Enter Double Leg Quote

Futures response:	Added fields *ordrNoBuy, ordrNoSel, lstEvntDat, lstEvntTim, lstEvntTrnId.*

5.47 Delete Double Leg Quote

Futures response:	Added fields *lstEvntDat, lstEvntTim, lstEvntTrnId.*

5.48 Inquire Own Double Leg Quote

Futures/options response:	Added fields *mliRecCtr, quoPrioTimBuy, quoPrioTimSel, quoPrioDatBuy, quoPrioDatSel, lstEvntDatBuy, lstEvntTimBuy, lstEvntTrnIdBuy, lstEvntDatSel, lstEvntTimSel, lstEvntTrnIdSel*
	Removed fields quoHldInd, quoTrnTimBuy, quoTrnTimSel, quoTrnDatBuy, quoTrnDatSel.

5.49 Enter Mass Quote

Futures/options request:	Changed array size to 120.
Futures/options response:	Changed array size to 120.
	Added fields *lstEvntDat, lstEvntTim, lstEvntTrnId.*

5.50 Delete Mass Quote

Futures/options request:	Changed array size to 120.
Futures/options response:	Changed array size to 120.
	Added fields *rtnCod, lstEvntDat, lstEvntTim, lstEvntTrnId.*

5.51 Delete All Quotes

Added as new request.

Changes in the Final Version:

Request:	Changed the usage of the *partSubGrpCod* field to optional.

5.52 Inquire Block Trade

Futures and options response:	Added field *blkTrdStsCod.*

5.53 EBI Trading Functionality

New VALUES requests have been added:

- Enter EBI Trade
- Modify EBI Trade
- Delete EBI Trade
- Inquire EBI Trade

5.54 Modify EBI Trade

Changes in the Final Version:

Request:	Changed the usage of the *ebiTrdApprInd* field to reserved.

5.55 Inquire Single Leg Inside Market

Options response:	Changed array size to 20.

5.56 Inquire Member Security Profile

Response:	Added field *mstrSecuProf*.

5.57 Inquire Own Strategy Order

Response:	Changed array size to 7. Added fields *ordrTotExeQty, ordrTotQty, ordrCreDat, ordrCreTim, ordrPrioDat, ordrPrioTim, lstEvntDat, lstEvntTim, lstEvntTrnId, ordrPersInd, userOrdrRef, factsSesId.* Removed fields *trnDat, trnTim.*

5.58 Enter Strategy Order

Request:	Added fields *ordrPersInd, userOrdrRef, factsSesId.*
Response:	Added fields *ordrCreDat, ordrCreTim, lstEvntDat, lstEvntTim, lstEvntTrnId.*

5.59 Modify Strategy Order

Request:	Added fields *ordrTotQty, userOrdrRef.*
Response:	Added fields *lstEvntDat, lstEvntTim, lstEvntTrnId.*

5.60 Delete Strategy Order

Request:	Added field *userOrdrRef.*
Response:	Added fields *lstEvntDat, lstEvntTim, lstEvntTrnId.*

5.61 Inquire Own Strategy Quote

Response:	Changed array size to 9.

Added fields *quoPrioTimBuy, quoPrioTimSel, quoPrioDatBuy, quoPrioDatSel, lstEvntDatBuy, lstEvntTimBuy, lstEvntTrnIdBuy, lstEvntDatSel, lstEvntTimSel, lstEvntTrnIdSel.*

Removed fields *quoHldInd, quoTrnTimBuy, quoTrnTimSel, quoTrnDatBuy, quoTrnDatSel.*

5.62 Enter Strategy Quote

Response: Added fields *ordrNoBuy, ordrNoSel, lstEvntDat, lstEvntTim, lstEvntTrnId.*

5.63 Inquire Strategy Inside Market

Changes in the Final Version:

Request: Changed the usage of the *prodId* field to mandatory.

5.64 Flexible Contracts

Added the field *crtSetlTyp* to the *flxOptCntrIdGrp* structure defining a Flexible Options contract. All existing Flexible Options requests have been replaced by corresponding Flexible Contract requests. Where appropriate, messages for Flexible Futures containing a *flxFutCntrIdGrp* have been added. New requests for Flexible Contracts replace the previous Flexible Options requests:

- Enter Flexible Contract
- Modify Flexible Contract
- Delete Flexible Contract
- Approve Flexible Contract
- Inquire Flexible Contract
- Inquire All Flexible Contract Trades
- Enter Exercise Flexible Contract
- Enter Give-Up Flexible Contract
- Accept Give-Up/Take-Up Flexible Contract
- Delete Give-Up Flexible Contract
- Enter Take-Up Flexible Contract
- Adjust Flexible Contract Trade
- Inquire Flexible Contract ITM Price

New VALUES requests have been defined to support new functionality:

- Enter Flexible Contract Trade Separation
- Enter Flexible Contract Close Out

For Flexible Contract trading, no backwards compatibility for Flexible Options requests as defined in Eurex Release 9.0 will be provided.

5.65 Enter Flexible Contract Trade Separation

Changes in the Programming Version:

Response: Moved the *dateLstUpdDat* field out of the array records.

5.66 Enter Flexible Contract Close Out

Changes in the Programming Version:

Response: Removed the *mliRecCtr* and *flxCntrTrnStsCod* fields.

6 Changes in Data Fields

In this chapter, the changes in existing data fields (e.g. new and removed valid values) are described.

6.1 cntrStsCod

Valid Value added:	CNTR_STS_COD_REACTIV_NXT	= 'N'

6.2 cntrStsValCod

Valid Values added:	CNTR_STS_VAL_COD_INACTIVE	= 'I'
	CNTR_STS_VAL_COD_EXP_INACTIVE	= 'i'

6.3 crtSetlTyp

Valid Value added:	SETL_TYP_PAYM_VS_PAYM	= 'P'

6.4 evntTypCod

Changes in the Final Version:

Valid Values added:	EVNT_TYP_COD_STP_BUTT_OQ_DEL	= 'D'
	EVNT_TYP_COD_STP_BUTT_OQ_DEL_COMP	= 'C'
	EVNT_TYP_COD_FUSEBOX_PRODUCT_TRIGGER	= 'T'
	EVNT_TYP_COD_FUSEBOX_PRODUCT_RESUME	= 'R'
	EVNT_TYP_COD_FUSEBOX_TRIGGER	= 'M'
	EVNT_TYP_COD_FUSEBOX_RESUME	= 'O'
	EVNT_TYP_COD_LEGAL_MSG	= 'L'

6.5 ordrNo, ordrNoBuy, ordrNoSel, ordrNoOld

Changed field format to alphanumeric, i.e. these fields will contain character from 0-9 and A-Z.

6.6 trdNo, trdNoLeg

Changed field format to alphanumeric.

6.7 trnIdNo, trnIdNoOpt

Changed field format to alphanumeric.

6.8 cshAcctRefNo

Changed field format to alphanumeric.

6.9 ordrTrnTypId

Valid Value added:	ORDR_TRN_TYP_ID_MKT_RESET	= “058”

Changes in the Final Version:

New Valid Values have been added to indicate order deletion events.

6.10 prcsStsValCod

Valid Value added:	PRCS_STS_VAL_COD_INACT	= “INACT”

6.11 reCovBcastTyp

Valid Value renamed:	RECOV_BCAST_TYP_FLX_CNTR_CONF	= ’E’
from:	RECOV_BCAST_TYP_FLX_OPT_CONF	= ’E’
Valid Values added:	RECOV_BCAST_TYP_PRIV_MEMB_MSG	= "G"
	RECOV_BCAST_TYP_SLEG_MTCH_EVNT	= ’H’
	RECOV_BCAST_TYP_DLEG_MTCH_EVNT	= ’I’
	RECOV_BCAST_TYP_STRAT_MTCH_EVNT	= ’J’

6.12 relaSts

Valid Value added:	RELA_STS_STOPPED	= ’S’

6.13 stratLegVol

Changed maximum limit:	DRIV_MAX_STRAT_LEG_VOL_LIM	= +999

6.14 trdTyp

Valid Value added:	TRD_TYP_EBI	= ’M’

6.15 trnTypId

Valid Values added:	TRN_TYP_ID_MS_DEL	= ’E’
	TRN_TYP_ID_HB_DEL	= ’H’
	TRN_TYP_ID_OWN_DEL	= ’O’
	TRN_TYP_ID_MMP_DEL	= ’P’

TRN_TYP_ID_MKT_RESET	= 'R'
TRN_TYP_ID_CM_DEL	= 'X'