



Eurex Release 12.0

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 12.0 as compared to the current version, Eurex Release 11.0. Differences in comparison to the previous version of this document are underlined.

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 will be available on the Eurex website

<http://www.eurexchange.com>

The Documents will be located under the path

Member Section → Releases → Eurex 12.0 → Interfaces → VALUES API.

For the publication dates of the above-mentioned document, please refer to the Eurex Release 12.0 Communication Calendar.

2 Backward Compatibility

Eurex Release 12.0 will be a mandatory release. Thus, its current technical application version number (AVN) will be changed to XEUR_AVN_120 = 120.

A layout-level backward compatibility will be offered to applications built for Eurex Release 11.0. This means that applications that use `applVersion = XEUR_AVN_110` are expected to send the request layouts used in Eurex Release 11.0 and will still be supplied with Eurex Release 11.0 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.

In several cases removed functionality cannot be used in the backward compatibility mode. For more details refer the following sections.

3 Changes in the VALUES Call Interface

Eurex Release 12.0 will be shipped with the unchanged GATE Release 3.5. For this purpose, the installation of the GATE Release 3.5 as well as the Eurex Release 12.0 software kits are required.

4 Changes in Application Requests

In this chapter the changes to existing 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.

4.1 Delete Block Trade

Request: The usage of the field *prodLine* has been changed to mandatory.

4.2 Delete EBI Trade

This VALUES request has been removed from the interface. No backwards compatibility will be provided.

4.3 Delete Mass Quote

Options request: Array size has been changed to 82.

Options response: Array size has been changed to 82.

4.4 Enter Automatic Exercise Abandon

Options request: The fields *trdrldGrpAppr*, *partSubGrpCodAppr* and *partNoAppr* have been added.

4.5 Enter EBI Trade

This VALUES request has been removed from the interface. No backwards compatibility will be provided.

4.6 Enter Exercise

Options request: The fields *trdrldGrpAppr*, *partSubGrpCodAppr* and *partNoAppr* have been added.

4.7 Enter Quote Hold

This VALUES request has been removed from the interface. No backwards compatibility will be provided.

4.8 Enter Strategy Mass Quote

This VALUES request has been removed from the interface. No backwards compatibility will be provided.

4.9 Enter Strategy OTC Block Trade

Request: The fields *stratEquLegBuyCod*, *stratEquLegsin*, *stratEquLegPrc* and *stratEquLegVol* have been added.

4.10 Inquire All Double Leg Trades

The entire application request has been reengineered.

4.11 Inquire Block Trade

Request: The usage of the field *prodLine* has been changed to mandatory.

4.12 Inquire BO Information

The “*Margin parameter transaction response*” has been removed. No backwards compatibility will be provided.

4.13 Inquire Cash Transaction

Response: The field *text* has been added.
The array size has been changed to 29.

4.14 Inquire Contract

The entire application request has been reengineered.

4.15 Inquire Contract List

Futures/options response: The field *trdUntNo* has been removed.
The field *mliRecCtr* has been added.
The array size has been changed.

4.16 Inquire EBI Trade

This VALUES request has been removed from the interface. No backwards compatibility will be provided.

4.17 Inquire EFP-Fin Trade

Futures response: The field *whsTrdStsCod* has been added.

4.18 Inquire EFP-Index Futures Trade

Futures response: The field *whsTrdStsCod* has been added.

4.19 Inquire EFS Trade

Futures response: The field *whsTrdStsCod* has been added.

4.20 Inquire Exchange Rate

Response: The field *mjrCurr* has been added.

4.21 Inquire Exercise

Options response: The field *undrDispDcml* has been added.

4.22 Inquire Flexible Contract

Futures/options response: The field *flxCntrStlPrc* has been added.
The array size has been changed to 10.

4.23 Inquire Give-Up

Futures/options response: The fields *agrsrMtchInd* and *origCntrlId* have been added.
Array size has been changed to 7.

4.24 Inquire Historical Position Transactions

Response: The field *origCntrlId* has been added.

4.25 Inquire Margin Parameters

This VALUES request has been removed from the interface. No backwards compatibility will be provided.

4.26 Inquire Member Information

Response: The fields *iseTrdAlwdInd* and *occClgAlwdInd* have been added.

4.27 Inquire Position Detail

Futures/options response: The field *origCntrlId* has been added.
Array size has been changed to 6.

4.28 Inquire Premium Variation Margin Fee

This VALUES request has been removed from the interface. No backwards compatibility will be provided.

4.29 Inquire Product

The entire application request has been reengineered.

4.30 Inquire Product List

Response: The fields *prodShtNam*, *currTypCod*, *prodDispDcml* and *mtchTypCod* have been removed.
The field *mliRecCtr* has been added.
Array size has been changed to 987.

4.31 Inquire Strategy OTC Block Trade

Response: The fields *stratEquLegBuyCod*, *stratEquLegIsin*, *stratEquLegPrc*, *stratEquLegVol* and *blkTrdStsCod* have been added.

4.32 Inquire Strategy Theoretical Price

Request: The fields *stratEquLegBuyCod*, *stratEquLegIsin*, *stratEquLegPrc* and *stratEquLegVol* have been added.

4.33 Inquire Take-Up

Futures/options response: The fields *agrsrMtchlnd* and *origCntrlId* has been added.
Array size has been changed to 6.

4.34 Modify EBI Trade

This VALUES request has been removed from the interface. No backwards compatibility will be provided.

4.35 Modify Strategy OTC Block Trade

Request: The fields *stratEquLegBuyCod*, *stratEquLegIsin*, *stratEquLegPrc* and *stratEquLegVol* have been added.

4.36 Subscribe Block Trade Approval

This VALUES request has been removed from the interface. No backwards compatibility will be provided.

4.37 Subscribe BO Information

The "Intraday contract add broadcast" has been added.

The "Margin parameter transaction broadcast" has been removed. No backwards compatibility will be provided.

4.38 Subscribe Execution Confirmation

This VALUES request has been removed from the interface. No backwards compatibility will be provided.

4.39 Subscribe Give-Up/Take-Up

Futures/options broadcast: The field *origCntrlId* has been added.

4.40 Subscribe Double Leg Matching Event

Broadcast: The field *trdNo* has been removed.

4.41 Subscribe Single Leg Matching Event

Futures/options broadcast: The position of the field *trdNo* has been changed.

4.42 Subscribe Strategy Matching Event

Broadcast:

The fields *stratEquLegBuyCod*, *stratEquLegIsin*, *stratEquLegPrc* and *stratEquLegVol* have been added. The field *trdNo* has been removed.

4.43 Subscribe Trade Confirmation

Futures/options broadcast:

The field *origCntrlId* has been added.

5 New Application Requests

This chapter lists all new application requests. For more details about new requests refer the VALUES documentation.

5.1 EBI Enhancements

The following VALUES requests have been added:

- Delete EBI Block Trade
- Delete EBI EFP–Fin Trade
- Delete EBI EFP–Index Future Trade
- Delete EBI EFS Trade
- Enter EBI Block Trade
- Enter EBI EFP–Fin Trade
- Enter EBI EFP–Index Future Trade
- Enter EBI EFS Trade
- Inquire EBI Block Trade
- Inquire EBI EFP–Fin Trade
- Inquire EBI EFP–Index Future Trade
- Inquire EBI EFS Trade
- Modify EBI Block Trade
- Modify EBI EFP–Fin Trade
- Modify EBI EFP–Index Future Trade
- Modify EBI EFS Trade
- Subscribe EBI Trade Approval

5.2 OCC Link

The following VALUES request has been added:

- Inquire External Contract

5.3 OTC Vola Strategy with Equity Cash Leg

The following VALUES requests have been added:

- Delete EBI Strategy Block Trade
- Enter EBI Strategy Block Trade
- Inquire EBI Strategy Block Trade
- Modify EBI Strategy Block Trade

5.4 PIN Procedure

The following VALUES requests have been added:

- Inquire PIN Procedure
- Maintain PIN Procedure

5.5 Trade Volume Reporting

The following VALUES requests have been added:

- Inquire All Single Leg Trades
- Inquire All Strategy Trades

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 adjExchRatCrdt

Changed length: 16

6.2 adjExchRatDbt

Changed length: 16

6.3 boiTrnTyp

Added Valid Value: *BO_IDAY_CNTR_TRN = "13"*

Removed Valid Value: *BO_MGN_PARM_TRN = "06"*

6.4 clgHseTypCod

Added Valid Value: *CLG_HSE_TYP_COD_ISE = "I"*

6.5 cmpyCapAmnt

Changed limits: *DRIV_MIN_CMPY_CAP_LIM = -9999999999999999*
DRIV_MAX_CMPY_CAP_LIM = +9999999999999999

6.6 cntrStsCod

Added Valid Value: *CNTR_STS_COD_EXPI_PEND = "P"*

6.7 cntrStsValCod

Added Valid Value: *CNTR_STS_VAL_COD_EXPI_PEND = "D"*

6.8 collUsrTrnId

Changed format: Freetext

6.9 collTrnAmnt

Changed format: signed

6.10 domRat

Changed length: 7
Changed precision: 4

6.11 evntTypCod

Added Valid Value: *EVNT_TYP_COD_WRK_ORDR_WARN = "Q"*

6.12 exchAff

Added Valid Values: *EXCH_AFF_XISE = "I"*
EXCH_AFF_XKRX = "K"

6.13 exchRat

Changed length: 16

6.14 expTypCod

Changed Valid Values: *EXP_TYP_COD_IN_MONTH = "1"*
EXP_TYP_COD_IN_PREC_MONTH = "2"

6.15 flxCntrGuStsCod

Added Valid Values: *FLX_CNTR_GU_STS_COD_COMPL_GU_ALWD = "D"*
FLX_CNTR_GU_STS_COD_COMPL_POS_TRN_ALWD = "E"
FLX_CNTR_GU_STS_COD_PREDES_GU_ALWD = "Q"
FLX_CNTR_GU_STS_COD_PREDES_POS_TRN_ALWD = "R"
FLX_CNTR_GU_STS_COD_GU_ALWD = "X"
FLX_CNTR_GU_STS_COD_POS_TRN_ALWD = "Y"

6.16 forgnRat

Changed length: 7
Changed precision: 4

6.17 privMembMsgTypCod

Added Valid Value: *MEMB_MSG_TYP_MKT_REALLC = "Z"*

6.18 minCmpyCap

Changed limits: *DRIV_MIN_CMPY_CAP_LIM* = -999999999999999
DRIV_MAX_CMPY_CAP_LIM = +999999999999999

6.19 newsDtl

Changed format: Binary

6.20 ordTrnTypId

Added Valid Values: *ORDR_TRN_TYP_ID_MKT_REALLC* = "060"
ORDR_TRN_TYP_ID_DEL_OTH_SES = "078"
ORDR_TRN_TYP_ID_DEL_ALL_OTH_SES = "079"
ORDR_TRN_TYP_ID_DEL_STRK_PRC_CHG = "076"
ORDR_TRN_TYP_ID_ADD_STRK_PRC_CHG = "077"

6.21 ordrTypCod

Added Valid Value: *ORDR_TYP_COD_BASIS* = "B"

6.22 origExchIdCod

Added Valid Value: *EXCH_APPL_ID_XISX* = "XISX"

6.23 posTrnTyp

Added Valid Values: *TRN_POS_MTCHED_TRNF* = "105"
TRN_ASGN_ADJ = "130"

6.24 prvAdjExchRatCrdt

Changed length: 16

6.25 prvAdjExchRatDbt

Changed length: 16

6.26 prvExchRat

Changed length: 16

6.27 prodTypId

Added Valid Values:

PROD_TYP_ID_OCUR = "OCUR"
PROD_TYP_ID_OFVL = "OFVL"
PROD_TYP_ID_FAGR = "FAGR"
PROD_TYP_ID_FMET = "FMET"
PROD_TYP_ID_OFAG = "OFAG"
PROD_TYP_ID_OFMT = "OFMT"

6.28 timIntvlSec

Changed length: 5
Changed limits:
TIM_INTVL_SEC_MIN = 0
TIM_INTVL_SEC_MAX = 86400

6.29 trdOrigTyp

Added Valid Value: *TRD_ORIG_TYP_DEFAULT* = " "

6.30 trdTyp

Removed Valid Value: *TRD_TYP_EBI* = "M"
Added Valid Value: *TRD_TYP_OCC_MTCH_TRN* = "M"

6.31 trnTypId

Added Valid Values:
TRN_TYP_ID_STOP_DEL_QUO = "X"
TRN_TYP_ID_MKT_REALLC = "Z"

6.32 undrFinSetlPrc

Changed limits:
DRIV_MIN_PRICE9_LIM = -999999999
DRIV_MAX_PRICE9_LIM = +999999999