



Eurex Release 8.0

VALUES API Modification Notes

Final Version - Update 1

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1 Introduction

This document provides an overview of the enhancements to Eurex's VALUES API that become effective with the introduction of Eurex Release 8.0 as compared to the current version, Eurex Release 7.0.

This update of the VALUES API Modification Notes explains additional changes incorporated into the Final Version - Update 1 since the publication of the previous versions of the document. Such changes are marked by the line

Changes in the Final Version - Update 1:

The new VALUES documentation will be published as

VALUES API Member Front End Development Guide Volume 2 - Eurex Application Requests and Responses Final Version - Update 1

together with the VALUES Header Packages for the Sun and Windows platforms on the Eurex website <http://www.eurexchange.com>

located under the path

Member Section → Software Releases Eurex.

Please refer to the Eurex Release 8.0 Communication Calendar for the publication dates.

2 Backward Compatibility

Eurex Release 8.0 will be a mandatory release. The technical application version number (AVN) will be changed to XEUR_AVN_080 = 80.

Layout-level backward compatibility will be offered to applications built for Eurex Release 7.0. That means that applications that use `applVersion = XEUR_AVN_070` are expected to send the request layouts used in Eurex Release 7.0 and will still be supplied with Eurex Release 7.0's response layouts. As usual, new contents of existing fields are not suppressed in backward compatibility mode. Newly introduced functionality cannot be used in backward compatibility mode.

In several cases (e.g. the options combinations requests), removed functionality cannot be used in backward compatibility mode. Such cases are mentioned explicitly in section 5.

3 Changes in the VALUES Call Interface

3.1 GATE Release 3.4

Eurex Release 8.0 will be shipped with the new GATE Release 3.4. GATE Release 3.4 will be a mandatory release for Eurex Release 8.0. Together with the Eurex Release 8.0 software kit, the installation of the GATE Release 3.4 software kit is required.

There are no interface changes as compared to GATE Release 3.3. Also the technical call interface-version number (CVN) remains unchanged at `CVN_012 = "012"`.

3.2 Compilation changes

The compiler version used to create the VALUES API libraries on Windows platform will be changed to Microsoft Visual Studio .NET 2003 (Compiler Version 7.1).

The compiler version used on Sun/Solaris platform remains unchanged at Sun Forte 6, but the C++ compatibility mode will switch to compat=5.

Backwards compatibility can not be ensured for applications which interpose the runtime linker on the target platform and must therefore know each dependent library of VALUES.

4 Functional Changes

This chapter provides a short overview on the functional enhancements which have lead to changes in the layouts and definitions of the Eurex VALUES application requests and responses.

4.1 Flexible Options Trading

With the introduction of the new OTC Flexible Options facility market participants will be able to trade, clear and settle options contracts with user-defined exercise price, expiry date and exercise style (American/European).

A set of new VALUES requests will allow to enter, modify, delete, inquire, approve, give-up, take-up, close and exercise OTC Flexible Options transactions.

4.2 EFP-Index Trading

A new OTC facility will be provided which can be used for Equity Index Futures (EFP-Index). In its structure, EFP-Index trading will be very similar to the existing EFP-Fin and EFS Facilities.

A set of new VALUES requests will support the entry, modification, deletion, approval and inquiry of EFP-Index trades.

The EFP-Index trading facility will replace and enhance the former Basis Trade functionality which has been disabled in the Eurex production system and will be removed from the Eurex Release 8.0 VALUES API.

4.3 Market Maker Quote Limits

The new Modify Market Maker Quote Limits request allows market makers to set three threshold values (Volume, Delta and Vega) per product/member subgroup combination. These thresholds will be monitored for the execution of option and strategy quotes within the matching process during continuous trading.

4.4 Market Maker Heartbeat

A set of three VALUES requests will be introduced to support heartbeat monitoring of a quote machine application. With these heartbeats, the Eurex system can monitor the application and in case of not receiving any heartbeats, it deletes all quotes associated to the certain trading subgroup that is used by this application.

4.5 Enhanced Mass Quote Functionality

The size of options mass quote enter and delete request layout definitions will be increased to contain up to 160 double sided quotes. The actual maximum number of quotes allowed in one mass quote request might be lower and will be given by the *entMasQuoRecMax* field given in the Inquire Product response. On introduction of Eurex Release 8.0, the *entMasQuoRecMax* will be kept at 24.

A new field *suppQuoConflnd* allows to suppress the dissemination of Quote Confirmation broadcasts created by the mass quote enter or delete action.

The Activate Held Quote request will be removed from the Eurex 8.0 VALUES API.

4.6 Market On Close Orders

Eurex 8.0 will allow entering Market On Close orders for futures, which will be held in the regular order book and will only be taken into account in the closing auction phase.

A new restriction code *ORDR_RES_COD_CLOSE* for the field *ordrResCod* will be defined for this feature.

4.7 Price Steps for Futures

The Price Step functionality, which already exists for options, will be extended for future contracts. A price step table will be added to the futures response of the Inquire Product request. Futures prices entered e.g. by the Enter Order request have to match the price steps for the given product.

4.8 Multiple Dividends

The Eurex system will be enabled to include up to 120 dividends per security within the same year in its theoretical price calculation, including settlement price calculation for futures on stocks (single stock futures).

The new Inquire Security request will provide all security parameters including the multiple dividends. This request will replace the Inquire Collateral Security Detail request, which will be removed from the VALUES API.

4.9 Order Handover

With the introduction of the Global Clearing Link Phase II, Eurex will support the shift of trading activities between Eurex and Eurex US.

To support the order transfer between these systems, a new field *ordrTsfCod* will be added to the VALUES requests which will allow to enter, modify and inquire orders as well as to the order confirmation broadcast. Please refer to section 5 for a list of affected requests.

4.10 Integration of Options Combinations into Strategy Trading

A new options matching algorithm is introduced that handles both regular options series and option strategies. Implied in/implied out pricing and matching is introduced.

The existing option combination functionalities will be removed from the Eurex system since they are covered by option strategies.

All VALUES requests and responses, valid values definitions and resource access levels (RALs) related to Options Combinations will be removed from the VALUES API.

4.11 Removal of Delta Neutral Trading Products

All VALUES fields and definitions related to the Delta Neutral Trading facility (i.e. *futFixPrc*, *deltaBid*, *deltaAsk*, *futLegQtyBid*, *futLegQtyAsk*) will be removed from the request and response structures.

4.12 New and removed Strategy Types

New strategy type definitions will be added:

- Call Calendar Spread versus Short U/L
- Call Calendar Spread versus Long U/L
- Put Calendar Spread versus Short U/L
- Put Calendar Spread versus Long U/L
- Strangle versus Short U/L
- Strangle versus Long U/L
- Conversion/Reversal versus Short U/L
- Jelly Roll Long
- 2x1 Ratio Put Spread versus Short U/L
- 2x1 Ratio Call Spread versus Long U/L

The following strategy types will be removed:

- Call Spread versus Short Put/Long Underlying
- Put Spread versus Short Call/Short Underlying
- Combo versus Short U/L

4.13 Invalid data broadcasts

New valid values INVALID_DATA and INVALID_DATA_REC will be defined for the fields *prodId* and *boiTrnTyp* respectively. They are used in broadcasts context only and indicate that the current broadcast record does not contain valid data and should be used for sequence calculation only.

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 that have a changed layout or that have been removed.

5.1 Subscribe Product State Change Information

Broadcast: Removed field *futFixPrc*.

5.2 Subscribe Single Leg Order Confirmation

Options broadcast: Added field *ordrTsfCod*.

Futures broadcast: Added fields *ordrTsfCod* and *ordrStopLimPrc* (reserved), removed fields *delta*, *futLegQty*, *futFixPrc*.

5.3 Subscribe Double Leg Order Confirmation

Options subject and broadcast: Both have been removed.
No backwards compatibility will be provided.

5.4 Subscribe Single Leg Quote Confirmation

Options broadcast: Removed fields *deltaBid*, *deltaAsk*, *futLegQtyBid*, *futLegQtyAsk*, *futFixPrc*.

5.5 Subscribe Double Leg Quote Confirmation

Options subject and broadcast: Both have been removed.
No backwards compatibility will be provided.

5.6 Subscribe Single Leg Inside Market

Futures and options broadcast: All quantity fields may now contain values up to 999,999.

Options broadcast: Removed fields *deltaBid*, *deltaAsk*, *futLegQtyBid*, *futLegQtyAsk*.

5.7 Subscribe Double Leg Inside Market

Options subject and broadcast: Both have been removed.
No backwards compatibility will be provided.

5.8 Subscribe BO Information

Changes in the Programming Version:

Settlement Price Transaction broadcast: Increased the number of records from 4 to 24.

Please note that for Eurex Release 8.0 the number of sent records stays at a value of 4, due to backward compatibility reasons.

Changes in the Programming Version - Update 1:

Capital Adjustment Trn broadcast: Changed length of the field *capAdjRtio* (refer to section 6.2).

5.9 Subscribe Strategy Order Confirmation

Broadcast: Added field *ordrSts*.

5.10 Subscribe Strategy Quote Confirmation

Broadcast: Added field *quoHldInd*.

5.11 Subscribe Flexible Option Confirmation

Added as a new broadcast.

5.12 Inquire BO Information

Changes in the Programming Version:

Settlement Price response: Replaced the 2-dimensional structure containing 7 * 4 records by a 1-dimensional array containing 24 records. Please note that for Eurex Release 8.0 the number of sent records stays at a value of 4, due to backward compatibility reasons.

Changes in the Programming Version - Update 1:

Capital Adjustment response: Changed length of the field *capAdjRtio* (refer to section 6.2).

5.13 Inquire Date

Response: Added field *exchNxtProcDat* and an array with fields *exchPrvProcDat* containing the last four business dates.

5.14 Inquire Second Leg Contract List

Changes in the Programming Version:

Futures request: Allowed the fields *cntrExpMthDat* and *cntrExpYrDat* to be set to wildcard.

Futures response: Added a *mliRecCtr* field and increased the number of records from 2 to 250.
Changed the response structure to contain the complete first and second leg information.

Options request and response: Both have been removed.
No backwards compatibility will be provided.

5.15 Inquire Product

Futures response: Added price step table with fields *prcUppVald*, *prcStep*, removed fields *dcmlShft*, *mktOrdrMtchRng*, *ipsPrcCoeff*, *ipsPrcCoeff2*.

Options response: added fields *entMasQuoRecMax*, *stratMtchTypCod*, removed fields *dcmlShft*, *ocqAlwdlnd*, *ipsProdlld*, *ipsProdlld2*, *ipsExpMth2*, *ipsExpYr2*, *deltaNtrInt*, *rndLotQty*.

5.16 Inquire Product State

Response: Added field *mliRecCtr*, removed field *futFixPrc*.

5.17 Inquire User List

Added as a new VALUES request.

5.18 Enter Single Leg Order

Futures request: Added field *ordrTsfCod* and *ordrStopLimPrc* (reserved).

Options request: Added field *ordrTsfCod*, removed field *futFixPrc*.

5.19 Modify Single Leg Order

Futures request: Added field *ordrTsfCod* and *ordrStopLimPrc* (reserved).

Options request: Added field *ordrTsfCod*.

5.20 Delete Single Leg Order

Futures and options request: Removed field *dateLstUpdDat*.

5.21 Inquire Own Single Leg Order

Futures response: Added fields *mliRecCtr*, *ordrTsfCod* and *ordrStopLimPrc* (reserved).

Options response: Added fields *mliRecCtr*, *ordrTsfCod*, removed fields *delta*, *futLegQty*, *futFixPrc*.

Changes in the Programming Version:

Options response: Changed the number of records from 11 to 12.

5.22 Enter Double Leg Order

Options request and response: Both have been removed.
No backwards compatibility will be provided.

5.23 Enter Single Leg Quote

Options request: Removed field *futFixPrc*.

Options response: Added fields *ordrNoBuy*, *ordrNoSel*.

5.24 Inquire Own Single Leg Quote

Options response: Added field *mliRecCtr*, removed fields *deltaBid*, *deltaAsk*, *futLegQtyBid*, *futLegQtyAsk*, *futFixPrc*.

5.25 Enter Double Leg Quote

Options request and response: Both have been removed.
No backwards compatibility will be provided.

5.26 Delete Double Leg Quote

Options request and response: Both have been removed.
No backwards compatibility will be provided.

5.27 Inquire Double Leg Quote

Options request and response: Both have been removed.
No backwards compatibility will be provided.

5.28 Enter Mass Quote

Options request: Increased the number of records from 24 to 160,
added field *suppQuoConflnd*,
rearranged the fields.

Options response: Increased the number of records from 24 to 160,
added fields *mliRecCtr*, *ordrNoBuy*, *ordrNoSel*.

5.29 Activate Held Quote

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

5.30 Delete Mass Quote

Options request: Increased the number of records from 24 to 160,
added field *suppQuoConflnd*,
rearranged the fields.

5.31 Enter Double Leg Quote Request

Options request and response: Both have been removed.
No backwards compatibility will be provided.

5.32 Enter Double Leg Cross Request

Options request and response: Both have been removed.
No backwards compatibility will be provided.

5.33 Modify Market Maker Quote Limits

Added as a new request.

Changes in the Programming Version:

Response: Set the field *partNo* to reserved.

5.34 Inquire Market Maker Quote Limits

Changes in the Final Version - Update 1:

Added as a new request.

5.35 Start Heartbeat, Stop Heartbeat, Enter Heartbeat

Added as three new VALUES requests.

5.36 Basis Trade Processing

The VALUES requests

- Enter Basis Trade,
- Modify Basis Trade,
- Delete Basis Trade,
- Approve Basis Trade,
- Inquire Basis Trade,
- Inquire Basis Trade Default

have been removed. No backwards compatibility will be provided.

5.37 EFP-Index Futures Trading

Five new VALUES requests have been added:

- Enter EFP-Index Futures Trade,
- Modify EFP-Index Futures Trade,
- Delete EFP-Index Futures Trade,
- Approve EFP-Index Futures Trade,
- Inquire EFP-Index Futures Trade,

5.38 Inquire Single Leg Inside Market

Futures and options response: All quantity fields may now contain values up to 999,999.

Options response: Removed fields *deltaBid*, *deltaAsk*, *futLegQtyBid*,
futLegQtyAsk.

5.39 Inquire Double Leg Inside Market

Futures response: All quantity fields may now contain values up to 999,999.

Options request and response: Both have been removed.
No backwards compatibility will be provided.

5.45.1 Subscribe Flexible Option Confirmation

Changes in the Programming Version:

Broadcast: Renamed field *clsPrc* to *flxOptClsPrc*.

5.45.2 Modify Flexible Option

Changes in the Programming Version:

RAL constant: Changed to *DRIV_RSRC_FLEXIBLE_OPTION_INQMOD*

Request: Added fields *trdXQty* and *trdMtchPrc*.

5.45.3 Inquire Flexible Option

Changes in the Programming Version:

RAL constant: Changed to *DRIV_RSRC_FLEXIBLE_OPTION_INQMOD*

Request: The most fields have mandatory or wildcard usage.

Response: Renamed field *clsPrc* to *flxOptClsPrc*.

5.45.4 Inquire Flexible Option ITM Price

Changes in the Programming Version:

Request: Removed field *trnIdSfxNo*.
The field *membExchIdCod* allows wildcard usage.

Response: Renamed field *clsPrc* to *flxOptClsPrc*.

Changes in the Programming Version - Update 1:

Response: Added field *flxOptTrnStsCod*.

5.45.5 Accept Give-Up/Take-Up Flexible Option

Changes in the Programming Version:

Request: The field *opnClsCod* is optional.

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 boiTrnTyp

Valid Values added: INVALID_DATA_REC = "97"

6.2 capAdjRtio

Changes in the Programming Version - Update 1:

Format changed to: Numeric signed 10, 8
CAP_ADJ_RTIO_LEN = 11

6.3 cntrStsValCod

Valid Values removed: CNTR_STS_VAL_COD_RESTARTTRAD = 'S'
CNTR_STS_VAL_COD_RESTARTFAST = 'T'

6.4 collAlwdPcnt

Format changed to: Numeric (unsigned) 3
DRIV_COLL_ALWD_PCNT_LEN = 3

6.5 collEvalPcnt

Format changed to: Numeric (unsigned) 4, 1
COLL_EVAL_PCNT_LEN = 4

6.6 dblLegTyp

Valid Values removed: DBL_LEG_TYP_BER = "BER"
DBL_LEG_TYP_BLT = "BLT"
DBL_LEG_TYP_BRT = "BRT"
DBL_LEG_TYP_BUL = "BUL"
DBL_LEG_TYP_CNV = "CNV"
DBL_LEG_TYP_STD = "STD"
DBL_LEG_TYP_STG = "STG"

6.7 flxOptGuStsCod

Changes in the Final Version:

Valid Values added:

FLX_OPT_GU_STS_COD_GU_ALWD	=	'X'
FLX_OPT_GU_STS_COD_POS_TRN_ALWD	=	'Y'
FLX_OPT_GU_STS_COD_PREDES	=	'P'
FLX_OPT_GU_STS_COD_PREDES_GU_ALWD	=	'Q'
FLX_OPT_GU_STS_COD_PREDES_POS_TRN_ALWD	=	'R'
FLX_OPT_GU_STS_COD_DESIGNATED	=	'G'
FLX_OPT_GU_STS_COD_COMPL	=	'C'
FLX_OPT_GU_STS_COD_COMPL_GU_ALWD	=	'D'
FLX_OPT_GU_STS_COD_COMPL_POS_TRN_ALWD	=	'E'

Valid Values removed:

FLX_OPT_GU_STS_COD_PREDESIGNATED	=	'P'
FLX_OPT_GU_STS_COD_DESIGNATED	=	'G'
FLX_OPT_GU_STS_COD_COMPLETE	=	'C'
FLX_OPT_GU_STS_COD_ALLOW_GIVEUP	=	'X'

6.8 flxOptTrnStsCod

Changes in the Programming Version:

Valid Values added:

FLX_OPT_TRN_STS_COD_POS_TRN	=	'T'
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6.9 isdCollQty

Format changed to:

Numeric (unsigned) 15, 2	
DRIV_ISD_COLL_QTY_LEN	= 15

6.10 itmMinAmnt

Format changed to:

Numeric signed 7, 2	
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6.11 ordrTypCod

Changes in the Programming Version:

Valid Value added:

ORDR_TYP_COD_EFP_IDX	=	'N'
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6.12 ordrResCod

Valid Values added:

ORDR_RES_COD_CLOSE	=	'C'
ORDR_RES_COD_TRIGG_MOC	=	'A'

Valid Values removed:

ORDR_RES_COD_FOK	=	'F'
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6.13 prcsStsValCod

Changes in the Programming Version:

Valid Values removed:

PRCS_STS_VAL_COD_EXPI	= "EXPI "
PRCS_STS_VAL_COD_EXCNT	= "EXCNT"
PRCS_STS_VAL_COD_NIL	= "NIL "

Changes in the Final Version - Update 1:

Valid Values re-added:

PRCS_STS_VAL_COD_EXCNT	= "EXCNT"
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6.14 prodId

Valid Values added:

INVALID_DATA	= "0002"
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6.15 stratTyp

Valid Values added:

STRAT_TYP_BLTMU	= "BLT-U "
STRAT_TYP_BLTPU	= "BLT+U "
STRAT_TYP_BRTMU	= "BRT-U "
STRAT_TYP_BRTPU	= "BRT+U "
STRAT_TYP_STGMU	= "STG-U "
STRAT_TYP_STGPU	= "STG+U "
STRAT_TYP_CNVMU	= "CNV-U "
STRAT_TYP_JR	= "JR "
STRAT_TYP_RBEMU	= "RBER-U "
STRAT_TYP_RBBULPU	= "RBUL+U "

Valid Values removed:

STRAT_TYP_BLMPPU	= "BUL-P+U"
STRAT_TYP_BRMCMU	= "BER-C-U"
STRAT_TYP_CBOMIU	= "COMBO-U"

Changes in the Programming Version:

Valid Value changed:

STRAT_TYP_RBLPLU	= "RBER+U "
renamed to	
STRAT_TYP_RBRPLU	= "RBER+U "

6.16 trnIdSfxNo

Changes in the Programming Version:

Valid Value added:

TRN_ID_SFX_NO_LAST	= "99999"
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