



## **Eurex Release 9.0**

### **VALUES API Modification Notes**

### **Final Version**

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## Table of Contents

<b>1</b>	<b>Introduction</b>	<b>6</b>
<b>2</b>	<b>Backward Compatibility</b>	<b>6</b>
<b>3</b>	<b>Changes in the VALUES Call Interface</b>	<b>6</b>
<b>4</b>	<b>Technical Changes</b>	<b>7</b>
<b>5</b>	<b>Functional Changes</b>	<b>8</b>
<b>5.1</b>	<b>Block Auction Request</b>	<b>8</b>
<b>5.2</b>	<b>OTC Trade Quantity Modifications</b>	<b>8</b>
<b>5.3</b>	<b>Flexible Options for Fixed Income</b>	<b>8</b>
<b>5.4</b>	<b>Additional Product States in Post-Trading</b>	<b>8</b>
<b>5.5</b>	<b>Wide Quotes for Options</b>	<b>8</b>
<b>5.6</b>	<b>Specific Equity Collateral</b>	<b>8</b>
<b>5.7</b>	<b>Clearing Request Enhancements</b>	<b>9</b>
<b>5.8</b>	<b>Removal of obsolete VALUES requests</b>	<b>9</b>
<b>6</b>	<b>Changes in Application Requests</b>	<b>10</b>
<b>6.1</b>	<b>Subscribe Double Leg Order Confirmation</b>	<b>10</b>
<b>6.2</b>	<b>Subscribe Single Leg Inside Market</b>	<b>10</b>
<b>6.3</b>	<b>Subscribe Give-Up/Take-Up</b>	<b>10</b>
<b>6.4</b>	<b>Subscribe Strategy Inside Market</b>	<b>10</b>
<b>6.5</b>	<b>Subscribe Block Auction Confirmation</b>	<b>10</b>
<b>6.6</b>	<b>Subscribe Strategy Block Auction Confirmation</b>	<b>10</b>
<b>6.7</b>	<b>Inquire Exchange Rate</b>	<b>10</b>
<b>6.8</b>	<b>Inquire Settlement Price</b>	<b>10</b>
<b>6.9</b>	<b>Enter Product Subgroup Assignment</b>	<b>11</b>
<b>6.10</b>	<b>Enter User Product Assignment</b>	<b>11</b>
<b>6.11</b>	<b>Inquire Member Product Assignment</b>	<b>11</b>
<b>6.12</b>	<b>Inquire User Product Assignment</b>	<b>11</b>
<b>6.13</b>	<b>Modify User Product Assignment</b>	<b>11</b>
<b>6.14</b>	<b>Delete User Product Assignment</b>	<b>11</b>
<b>6.15</b>	<b>Enter EFP-Fin Trade</b>	<b>11</b>
<b>6.16</b>	<b>Modify EFP-Fin Trade</b>	<b>11</b>
<b>6.17</b>	<b>Inquire EFP-Fin Trade</b>	<b>12</b>
<b>6.18</b>	<b>Enter EFP-Index Futures Trade</b>	<b>12</b>
<b>6.19</b>	<b>Modify EFP-Index Futures Trade</b>	<b>12</b>

---

<b>6.20</b>	<b>Inquire EFP-Index Futures Trade</b>	<b>12</b>
<b>6.21</b>	<b>Enter EFS Trade</b>	<b>12</b>
<b>6.22</b>	<b>Modify EFS Trade</b>	<b>12</b>
<b>6.23</b>	<b>Inquire EFS Trade</b>	<b>12</b>
<b>6.24</b>	<b>Enter Block Trade</b>	<b>13</b>
<b>6.25</b>	<b>Modify Block Trade</b>	<b>13</b>
<b>6.26</b>	<b>Inquire Block Trade</b>	<b>13</b>
<b>6.27</b>	<b>Enter Vola Trade</b>	<b>13</b>
<b>6.28</b>	<b>Modify Vola Trade</b>	<b>13</b>
<b>6.29</b>	<b>Inquire Vola Trade</b>	<b>13</b>
<b>6.30</b>	<b>Inquire All Trades</b>	<b>13</b>
<b>6.31</b>	<b>Inquire Single Trade</b>	<b>13</b>
<b>6.32</b>	<b>Enter Trade Separation</b>	<b>14</b>
<b>6.33</b>	<b>Inquire Give-Up</b>	<b>14</b>
<b>6.34</b>	<b>Inquire Automatic Exercise Parameters</b>	<b>14</b>
<b>6.35</b>	<b>Modify Automatic Exercise Parameters</b>	<b>14</b>
<b>6.36</b>	<b>Inquire Notification Allocation</b>	<b>14</b>
<b>6.37</b>	<b>Inquire Delivery</b>	<b>14</b>
<b>6.38</b>	<b>Inquire Contract Cover</b>	<b>14</b>
<b>6.39</b>	<b>Inquire Margined Position</b>	<b>14</b>
<b>6.40</b>	<b>Enter Contract Cover</b>	<b>14</b>
<b>6.41</b>	<b>Inquire Security</b>	<b>15</b>
<b>6.42</b>	<b>Enter Specific Equity Collateral</b>	<b>15</b>
<b>6.43</b>	<b>Inquire Specific Equity Collateral</b>	<b>15</b>
<b>6.44</b>	<b>Inquire Custodian Detail</b>	<b>15</b>
<b>6.45</b>	<b>Inquire Custodian List</b>	<b>15</b>
<b>6.46</b>	<b>Inquire Member CSD Account</b>	<b>15</b>
<b>6.47</b>	<b>Inquire Member Security CSD</b>	<b>15</b>
<b>6.48</b>	<b>Inquire Security CSD List</b>	<b>15</b>
<b>6.49</b>	<b>Modify Member Security CSD</b>	<b>15</b>
<b>6.50</b>	<b>Enter Strategy OTC Block Trade</b>	<b>16</b>
<b>6.51</b>	<b>Modify Strategy OTC Block Trade</b>	<b>16</b>
<b>6.52</b>	<b>Inquire Strategy OTC Block Trade</b>	<b>16</b>
<b>6.53</b>	<b>Modify Flexible Option</b>	<b>16</b>

---

<b>6.54</b>	<b>Inquire Flexible Option</b>	<b>16</b>
<b>6.55</b>	<b>Inquire All Flexible Option Trades</b>	<b>16</b>
<b>6.56</b>	<b>Enter Exercise Flexible Option</b>	<b>16</b>
<b>6.57</b>	<b>Delete Give-Up Flexible Option</b>	<b>16</b>
<b>6.58</b>	<b>Enter Take-Up Flexible Option</b>	<b>17</b>
<b>6.59</b>	<b>Adjust Flexible Option Trade</b>	<b>17</b>
<b>6.60</b>	<b>Block Auction Request</b>	<b>17</b>
<b>6.61</b>	<b>Inquire Block Auction</b>	<b>17</b>
<b>6.62</b>	<b>Inquire Strategy Block Auction</b>	<b>18</b>
<b>7</b>	<b>Changes in Data Fields</b>	<b>19</b>
<b>7.1</b>	<b>capAdjTrnTyp</b>	<b>19</b>
<b>7.2</b>	<b>clgHseTypCod</b>	<b>19</b>
<b>7.3</b>	<b>exerCntrlnd</b>	<b>19</b>
<b>7.4</b>	<b>flxOptTrnStsCod</b>	<b>19</b>
<b>7.5</b>	<b>membExchAffilTypCod</b>	<b>19</b>
<b>7.6</b>	<b>ordrResCod</b>	<b>19</b>
<b>7.7</b>	<b>ordrTypCod</b>	<b>19</b>
<b>7.8</b>	<b>posTrnTyp</b>	<b>19</b>
<b>7.9</b>	<b>prcsStsValCod</b>	<b>20</b>
<b>7.10</b>	<b>prodTypId</b>	<b>20</b>
<b>7.11</b>	<b>secuMvtTrnTypId</b>	<b>20</b>
<b>7.12</b>	<b>setlPrcCod</b>	<b>20</b>
<b>7.13</b>	<b>trdTyp</b>	<b>20</b>
<b>7.14</b>	<b>trdXQty</b>	<b>20</b>

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Eurex Release 9.0	
VALUES API Modification Notes	
Final Version	11.10.2006
Introduction	Page 6

---

## 1 Introduction

This document provides an overview of the enhancements to the Eurex VALUES API that become effective with the introduction of Eurex Release 9.0 as compared to the current version, Eurex Release 8.0.

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 9.0 → VALUES API.

For the publication dates of the above-mentioned document, please refer to the Eurex Release 9.0 Communication Calendar.

## 2 Backward Compatibility

Eurex Release 9.0 will be a mandatory release. Thus, its current technical application version number (AVN) will be changed to XEUR\_AVN\_090 = 90.

A layout-level backward compatibility will be offered to applications built for Eurex Release 8.0. This means that applications that use `applVersion = XEUR_AVN_080` are expected to send the request layouts used in Eurex Release 8.0 and will still be supplied with Eurex Release 8.0 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 (e.g. the CSD related requests), the removed functionality cannot be used in the backward compatibility mode. For more details refer to section 6.

## 3 Changes in the VALUES Call Interface

Eurex Release 9.0 will be shipped with the new GATE Release 3.5, which will also be a mandatory release for Eurex Release 9.0. For this purpose, the installation of the GATE Release 3.5 as well as the Eurex Release 9.0 software kits are required.

In addition, there will be no interface changes as compared to GATE Release 3.4. Also the technical call interface version number (CVN) remains unchanged at `CVN_012 = "012"`.

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Eurex Release 9.0	
VALUES API Modification Notes	
Final Version	11.10.2006
Technical Changes	Page 7

---

For further details concerning the new features of GATE Release 3.5, please refer to the Eurex Release 9.0 Technical Release Notes.

## 4 Technical Changes

### Changes in the Final Version:

The DRIV\_limits.h header file will become deprecated with the Programming Version of the VALUES API. All limit constant definitions are now contained in the context of the data type definitions in the DRIV\_data\_types.hxx header file. Also in the VALUES API Member Front End Development Guide, the limit values will be documented for each data type.

The DRIV\_limits.h header file will still be provided but only contains an include of the DRIV\_data\_types.hxx header file.

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Eurex Release 9.0	
VALUES API Modification Notes	
Final Version	11.10.2006
Functional Changes	Page 8

---

## **5 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 Release 9.0 VALUES application requests and responses.

### **5.1 Block Auction Request**

The new Block Auctions functionality will allow anonymous auctions for large volumes of regular option series, futures contracts and strategies to be performed.

A set of new VALUES requests will serve to enter, modify and delete block auction requests, to enter and delete block auction quotes and to inquire on public and private block auction data. Two new broadcast streams provide information about changes in block auction market data.

### **5.2 OTC Trade Quantity Modifications**

Eurex system will support the entry of OTC trades with a quantity of up to 999.999 for all of its OTC trade types. It will also provide additional flexibility related to the maximum quantity configuration for OTC trades and on-exchange orders.

### **5.3 Flexible Options for Fixed Income**

Eurex Release 8.0 introduced the feature of OTC Flexible options for traditional style options. Eurex Release 9.0 extends this feature to fixed income options and introduces further enhancements to the OTC Flexible Options facility.

Hence, two new VALUES requests will allow to inquire on all flexible options trades, and to perform trade adjustments on already approved ones.

### **5.4 Additional Product States in Post-Trading**

Eurex Release 9.0 enhances the system by introducing two additional Post-Trading product states to support the Eurex members in identifying the currently available system features.

### **5.5 Wide Quotes for Options**

Eurex Release 9.0 will enable traders to enter double-sided quotes for regular option series with any spread. Option quotes with a quote spread greater than the defined limit will no longer be rejected by the Eurex system but treated as wide quotes.

### **5.6 Specific Equity Collateral**

The valuation and usage of equity collateral in the Risk-based Margining process will be improved by supporting an advanced linkage of equity collateral with corresponding positions in equity derivatives. Eurex Release 9.0 replaces the Contract Cover Assignment by the Specific Equity Collateral method.

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Therefore, two new VALUES requests will allow to enter and inquire on data about Specific Equity Collateral. However, the requests related to Contract Cover will be removed from the VALUES API.

## **5.7 Clearing Request Enhancements**

The @X-tract Clearing GUI will be enhanced based on members' suggestions.

These enhancements are reflected in the corresponding VALUES requests by adding new data fields to their request or response structures.

## **5.8 Removal of obsolete VALUES requests**

The VALUES requests related to the CSD functionality will be deactivated with the introduction of the delivery harmonization to CCP in Eurex Release 8.0-1.

In Eurex Release 9.0, these requests will be removed from the VALUES API.

## 6 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.

### 6.1 Subscribe Double Leg Order Confirmation

Futures broadcast: Added field *ordrSts*.

### 6.2 Subscribe Single Leg Inside Market

Futures and options broadcast: Added field *blkAuctStsCod*.

### 6.3 Subscribe Give-Up/Take-Up

Futures and options broadcast: Added a *trdrIdGrp* structure consisting of the fields *partSub-GrpCod* and *partNo*.

### 6.4 Subscribe Strategy Inside Market

Futures and options broadcast: Added field *blkAuctStsCod*.

### 6.5 Subscribe Block Auction Confirmation

Added as a new private unreliable broadcast stream.

### 6.6 Subscribe Strategy Block Auction Confirmation

Added as a new private unreliable broadcast stream.

### 6.7 Inquire Exchange Rate

Response: Replaced the fields *crsCurrHrct* and *prvCrsCurrHrct* by *crsCurrHrctPcnt* and *prvCrsCurrHrctPcnt*.

### 6.8 Inquire Settlement Price

Futures and options response: Added fields *mliRecCtr*, *undrFinSetlPrc*, *finSetlPrcCalcCod* and *dateLstUpdDat*.  
Changed the number of records from 16 to 13.

## 6.9 Enter Product Subgroup Assignment

Request: Added *prodAsgnGrp* structure consisting of the fields *prodlId*, *maxOrdrQty* and the newly added fields *maxCalSprdQty* and *maxOtcQty*.

## 6.10 Enter User Product Assignment

Request: Added fields *maxCalSprdQty* and *maxOtcQty* to the *prodAsgnGrp* structure. Changed the number of records to 100.

## 6.11 Inquire Member Product Assignment

Response: Added fields *maxCalSprdQty* and *maxOtcQty* to the *prodAsgnGrp* structure. Changed the number of records to 110.

## 6.12 Inquire User Product Assignment

Response: Added fields *maxCalSprdQty* and *maxOtcQty* to the *prodAsgnGrp* structure. Changed the number of records to 110.

## 6.13 Modify User Product Assignment

Request: Added fields *maxCalSprdQty* and *maxOtcQty* to the *prodAsgnGrp* structure. Changed the number of records to 100.

## 6.14 Delete User Product Assignment

### Changes in the Final Version:

Request: Changed the number of records to 100.

## 6.15 Enter EFP-Fin Trade

Request: Replaced the *futSiz* field by the *trdXQty* field to allow quantities up to 999.999.

## 6.16 Modify EFP-Fin Trade

Request: Replaced the *futSiz* field by the *trdXQty* field to allow quantities up to 999.999.

## 6.17 Inquire EFP-Fin Trade

Response: Replaced the *futSiz* field by the *trdXQty* field to allow quantities up to 999.999.

## 6.18 Enter EFP-Index Futures Trade

Request: Replaced the *futSiz* field by the *trdXQty* field to allow quantities up to 999.999.

### Changes in the Programming Version:

Request: Removed the *cshPrcEfpldx* field.

## 6.19 Modify EFP-Index Futures Trade

Request: Replaced the *futSiz* field by the *trdXQty* field to allow quantities up to 999.999.

### Changes in the Programming Version:

Request: Removed the *cshPrcEfpldx* field.

## 6.20 Inquire EFP-Index Futures Trade

Response: Replaced the *futSiz* field by the *trdXQty* field to allow quantities up to 999.999.

### Changes in the Programming Version:

Response: Removed the *cshPrcEfpldx* field.

## 6.21 Enter EFS Trade

Request: Replaced the *futSiz* field by the *trdXQty* field to allow quantities up to 999.999.

## 6.22 Modify EFS Trade

Request: Replaced the *futSiz* field by the *trdXQty* field to allow quantities up to 999.999.

## 6.23 Inquire EFS Trade

Response: Replaced the *futSiz* field by the *trdXQty* field to allow quantities up to 999.999.

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## 6.24 Enter Block Trade

Futures and options request: Replaced the *trdQty* field by the *trdXQty* field to allow quantities up to 999.999.

## 6.25 Modify Block Trade

Futures and options request: Replaced the *trdQty* field by the *trdXQty* field to allow quantities up to 999.999.

## 6.26 Inquire Block Trade

Futures and options response: Replaced the *trdQty* field by the *trdXQty* field to allow quantities up to 999.999.

## 6.27 Enter Vola Trade

Request: Replaced the *trdQty* field by the *trdXQty* field to allow quantities up to 999.999.

## 6.28 Modify Vola Trade

Request: Replaced the *trdQty* field by the *trdXQty* field to allow quantities up to 999.999.

## 6.29 Inquire Vola Trade

Response: Replaced the *trdQty* field by the *trdXQty* field to allow quantities up to 999.999.

## 6.30 Inquire All Trades

Futures and options response: Replaced the *trdQty* field by the *trdXQty* field to allow quantities up to 999.999.

## 6.31 Inquire Single Trade

Options response: Replaced the *trdQty* field by the *trdXQty* field to allow quantities up to 999.999.

### **6.32 Enter Trade Separation**

Futures/options request and response: Added field *mliRecCtr* and increased the number of records to 20.

### **6.33 Inquire Give-Up**

Futures and options response: Added a *trdrldGrp* structure consisting of the fields *partSub-GrpCod* and *partNo*.

### **6.34 Inquire Automatic Exercise Parameters**

Options request: Replaced the *prodId* field by *genProdId* to allow filtering by product type.

### **6.35 Modify Automatic Exercise Parameters**

Options request: Replaced the *prodId* field by *genProdId* to allow changes for all products of the entered product type.

### **6.36 Inquire Notification Allocation**

RAL constant definition: Changed the name of the RAL constant to *DRIV\_RSRC\_NOTIFICATION\_ALLOCATION\_INQUIRY* = 197.

### **6.37 Inquire Delivery**

Removed this VALUES request. No backwards compatibility will be provided.

### **6.38 Inquire Contract Cover**

RAL constant definition: Changed the name of the RAL constant to *DRIV\_RSRC\_SPECEQTY\_COLLATERAL* = 112.

### **6.39 Inquire Margined Position**

Futures and options response: Removed the field *cvdShtQty*.

### **6.40 Enter Contract Cover**

RAL constant definition: Changed the name of the RAL constant to *DRIV\_RSRC\_SPECEQTY\_COLLATERAL* = 112.

## **6.41 Inquire Security**

### **Changes in the Final Version:**

Response: Replaced the *csdId* field by the *ctpyAcct* field of the same length.

## **6.42 Enter Specific Equity Collateral**

Added as new VALUES request.

### **Changes in the Programming Version:**

Request: Added the *actnCod* field.

## **6.43 Inquire Specific Equity Collateral**

Added as new VALUES request.

## **6.44 Inquire Custodian Detail**

Removed this VALUES request. No backwards compatibility will be provided.

## **6.45 Inquire Custodian List**

Removed this VALUES request. No backwards compatibility will be provided.

## **6.46 Inquire Member CSD Account**

Removed this VALUES request. No backwards compatibility will be provided.

## **6.47 Inquire Member Security CSD**

Removed this VALUES request. No backwards compatibility will be provided.

## **6.48 Inquire Security CSD List**

Removed this VALUES request. No backwards compatibility will be provided.

## **6.49 Modify Member Security CSD**

Removed this VALUES request. No backwards compatibility will be provided.

## 6.50 Enter Strategy OTC Block Trade

Request: Replaced the *trdQty* field by the *trdXQty* field to allow quantities up to 999.999.

## 6.51 Modify Strategy OTC Block Trade

Request: Replaced the *trdQty* field by the *trdXQty* field to allow quantities up to 999.999.

## 6.52 Inquire Strategy OTC Block Trade

Response: Replaced the *trdQty* field by the *trdXQty* field to allow quantities up to 999.999.

## 6.53 Modify Flexible Option

RAL constant definition: Changed the name and value of the RAL constant to `DRIV_RSRC_FLEXIBLE_OPTION_TRADING = 239`.

Request: Removed the field *abdnInd*.

## 6.54 Inquire Flexible Option

RAL constant definition: Changed the name of the RAL constant to `DRIV_RSRC_FLEXIBLE_OPTION_INQUIRY = 238`.

## 6.55 Inquire All Flexible Option Trades

Added as new VALUES request.

## 6.56 Enter Exercise Flexible Option

Request: Added the *exerOtmWrnInd* field and a *txtGrp* structure consisting of the fields *cust*, *userOrdrNum* and *text*.

## 6.57 Delete Give-Up Flexible Option

Request: Added the *dateLstUpdDat* field.

## 6.58 Enter Take-Up Flexible Option

Request: Added a *acctTypCodGrp* structure, consisting of the fields *acctTypCod* and *acctTypNo*, and a *txtGrp* structure consisting of the fields *cust*, *userOrdrNum* and *text*.

## 6.59 Adjust Flexible Option Trade

Added as new VALUES request.

## 6.60 Block Auction Request

New VALUES requests have been added:

- Enter Block Auction Request
- Enter Strategy Block Auction Request
- Modify Block Auction Request
- Modify Strategy Block Auction Request
- Delete Block Auction Request
- Delete Strategy Block Auction Request
- Accept Block Auction Request
- Accept Strategy Block Auction Request
- Enter Block Auction Quote
- Enter Strategy Block Auction Quote
- Delete Block Auction Quote
- Delete Strategy Block Auction Quote
- Inquire Block Auction
- Inquire Strategy Block Auction
- Inquire Own Block Auction
- Inquire Own Strategy Block Auction

## 6.61 Inquire Block Auction

### Changes in the Programming Version:

Futures and options request: Added a *trdrIdGrp* structure consisting of the fields *partSubGrpCod* and *partNo*.

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Eurex Release 9.0

VALUES API Modification Notes

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Final Version

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11.10.2006

Changes in Application Requests

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Page 18

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## 6.62 Inquire Strategy Block Auction

### Changes in the Programming Version:

Request:

Added a *trdrIdGrp* structure consisting of the fields *partSub-GrpCod* and *partNo*.

## 7 Changes in Data Fields

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

### 7.1 capAdjTrnTyp

Valid Values removed: TRN\_CAP\_ADJ\_RHT\_ISS, TRN\_CAP\_ADJ\_STK\_DIV,  
TRN\_CAP\_ADJ\_OTH\_TYP

### 7.2 clgHseTypCod

Valid Value added: CLG\_HSE\_TYP\_COD\_OSAKA = "O"

### 7.3 exerCntrlnd

Valid Value added: EXER\_CNTR\_IND\_EXER = "E"

### 7.4 flxOptTrnStsCod

Valid Value added: FLX\_OPT\_TRN\_STS\_COD\_MK2MKT = "V"

### 7.5 membExchAffilTypCod

Valid Value added: MEMB\_EXCH\_AFFIL\_TYP\_COD\_OSE = "O"

### 7.6 ordrResCod

Valid Value added: ORDR\_RES\_COD\_WID\_QUO = "W"

### 7.7 ordrTypCod

Valid Values added: ORDR\_TYP\_COD\_BLK\_AUCT\_BID = "A"  
ORDR\_TYP\_COD\_BLK\_AUCT\_REQ = "Z"

### 7.8 posTrnTyp

Valid Value removed: TRN\_END\_OF\_ASGN

#### Changes in the Final Version:

Valid Value removed: TRN\_TRD\_ADJ\_TRNF\_GCM

## 7.9 prcsStsValCod

Valid Values added:

PRCS_STS_VAL_COD_POST1	= "POST1"
PRCS_STS_VAL_COD_POST2	= "POST2"

## 7.10 prodTypId

Valid Values added:

PROD_TYP_ID_FCUR	= "FCUR"
PROD_TYP_ID_FVOL	= "FVOL"

## 7.11 secuMvtTrnTypId

Valid Value removed: DRIV\_SECU\_MVT\_TRN\_TYP\_ID\_SECU\_SYS\_REASGN\_VV

## 7.12 setlPrcCod

Valid Values removed: SETL\_PRC\_COD\_OPTIONS, SETL\_PRC\_COD\_FUTURES,  
SETL\_PRC\_COD\_INDEX

## 7.13 trdTyp

Valid Value added: TRD\_TYP\_BLK\_AUCT = "A"

## 7.14 trdXQty

Format changed to: Volume (numeric signed 13), from Quantity (numeric signed 16).

Affected requests are:

- Accept Give-Up/Take-Up Flexible Option
- Approve Flexible Option
- Enter Flexible Option
- Enter Take-Up Flexible Option
- Modify Flexible Option
- Inquire Flexible Option
- Inquire Flexible Option ITM Price
- Subscribe Flexible Option Confirmation