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# eSpeed API C/C++ Application Programming Interface

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## *ADDENDUM FHLB TRADE CONFIRM*

**System Version:** 1.4.13

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Product of the USA.

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## Overview

Additional information is available in an trade confirmation from the FHLB system that is not described in the eSpeed API documentation. This document presents the mechanism for accessing and interpreting the additional information. Full eSpeed API documentation is available in the *C/C++ Application Program Interface: eSpeedAPI Reference Guide*.

## Customer Support

Customer Support is available between 7:00am and midnight U.S. Eastern time, Monday through Friday, excluding holidays. When calling, please assist us by being ready with your product and account information.

The eSpeed Customer Support group has a series of phone numbers and e-mail addresses to meet various user needs. They are as follows:

- If you are a Customer with questions about possible trading scenarios or specific trading features (e.g. price improvement) please contact your account representative.
- If you are a Customer experiencing technical difficulty, have questions on how to use the system, please call or write:

*eSpeed Call Center (US) — (+1) (212) 610-2300 or support@espeed.com*

*eSpeed Help Desk (Europe) — (0)20-7894-8600 or support@espeed.co.uk*

- If you are a Customer or Salesperson requesting information on how to make changes to your electronic account, or require a new access account, please call or write:

*eSpeed Customer Access (US) — (212) 610-2300 or customeraccess@espeed.com*

*eSpeed Customer Access (Europe) — (0)20-7894-8886 or customeraccess@espeed.co.uk*

- If you are a Customer with questions regarding API development issues, downloading the latest version of the SDK or JNI, or testing a trade feed or market-making application, please call (between the hours of 9:00am and 6:00pm EST) or write:

*eSpeed Customer Integration — (+1) (212) 610-3560 or customerintegration@espeed.com*

- If you are a Customer with questions regarding specific trades, verification of a trade, or are experiencing delivery problems with a trade, please call:

*eSpeed Trade Support (US) — (212) 610-2300*

*eSpeed Trade Support (Europe) — (0)20-7894-8600*

## FHLB Trade Confirm

The fields `orderInfo` and `orderInfoType` in the trade confirmation data structure are used to describe trade server specific information regarding the trade. The `orderInfoType` field is used to determine what type of information is stored in the order info. The `orderInfo` field should be treated as invalid if the `orderInfoType` field is zero.

For an FHLB trade confirmation the value of the `orderInfoType` field shall be `CFETI_ORDERINFO_EXTENDED_PROPERTIES`.

The `orderInfo` field is then a pointer to a `CFETI_EXT_PROPERTY_ORDERINFO_DESC` data structure. This is a structure containing an integer to specify the number of properties attached to the order and then an array of these properties.

```
/**
 * CFETI_EXT_PROPERTY_DESC: Preference struct for exchanges
 */
typedef struct CFETI_EXT_PROPERTY_DESC CFETI_EXT_PROPERTY_DESC;
struct CFETI_EXT_PROPERTY_DESC {
    unsigned int propertyId;
    unsigned int propertyType;
    CFETI_FIELD_VALUE propertyValue;
};
typedef CFETI_EXT_PROPERTY_DESC* CFETI_EXT_PROPERTY;

/**
 * CFETI_EXT_PROPERTY_ORDERINFO_DESC: Order info struct for exchanges
 */
typedef struct CFETI_EXT_PROPERTY_ORDERINFO_DESC CFETI_EXT_PROPERTY_ORDERINFO_DESC;
struct CFETI_EXT_PROPERTY_ORDERINFO_DESC {
    unsigned int numProperties;
    CFETI_EXT_PROPERTY propertyList;
};
typedef CFETI_EXT_PROPERTY_ORDERINFO_DESC* CFETI_EXT_PROPERTY_ORDERINFO;
```

The extended order properties for an FHLB trade confirm are as follows.

Name (CFETI_EXT_PROPERTY_)	Data type	Description
FHLB_SWAP_INST_CODE	String	FHLB swap instrument code – the FHLB designation for instruments to which DN trades may be swapped.
FHLB_SWAP_INST_DATE	UInt32	Maturity date of the selected swap instrument (Format YYYYMMDD).
FHLB_SWAP_BID_RATE	Decimal	Bid rate associated with the selected swap instrument.
FHLB_CUSTOMER_TYPE	UInt32	FHLB Designations for dealer customers.
FHLB_CUSIP	String	Identifies the specific FHLB instrument that the order was executed against within the DN offering.
FHLB_MATURITY_DATE	UInt32	Maturity date of the FHLB instrument (Format YYYYMMDD)
FHLB_NET_PROCEEDS	Decimal	Total cash payable
FHLB_REVERSE_INQUIRY	UInt32	Constant to denote whether the order that resulted in this trade was entered as a normal order (0) or reverse inquiry (1).

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FHLB_SETTLEMENT_TYPE	UInt32	<p>FHLB designation for settlement type as entered on the order. The values available are as follows:</p> <p>CFETI_SETTLEMENT_FHLB_CASH CFETI_SETTLEMENT_FHLB_REGULAR CFETI_SETTLEMENT_FHLB_SKIP CFETI_SETTLEMENT_FHLB_SKIP_PLUS</p> <p>This field is relevant for normal (non-reverse inquiry orders).</p>
FHLB_SETTLEMENT_DATE	UInt32	<p>Date that the FHLB trade settles in YYYYMMDD format. (The same information, is delivered in the <code>tradePrice</code> field of the trade confirm data structure in <code>time_t</code> format).</p>
FHLB_CHECKOUT_USER	String	<p>eSpeed username of the user that verified the trade. If trade checkout was imposed this will be the FHLB Administrator ID.</p>

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