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Release Note

Release Note

Client Trading API 8.8.3

Product Version: 8.8.3 (Build120206)

Minimum Core System Configuration: Core 3.2

Subsystem Dependency: N/A

Operating System Supported*: Win XP, Win Vista

* O/S under which issues will be investigated and fixed by Patsystems. (O/S NOT supported: Win95, Win98/98SE/98ME, Win2K, WinNT4.)

Date: 7 December 2009

Summary of Release Content

Overall Release Severity – High
The release severity level is High. Implementing multiple processes. The performance of the Trading API is improved during high volume order flow. There is no change to the complexity of its implementation procedures. No new dependencies have been introduced.

Reference	Dependencies
None	

(8.8.3)

Reference	PSL Number	Description
IN 119868	4 - Escal	The Trading API has been enhanced to offer improved performance during high volume order flow. This change enables it to handle a large volume of orders sent in quick succession.

(8.8.2)

Reference	PSL Number	Description
IN 115409	4 - Escal	Scientific Notation has been removed from price formatting to prevent an order being rejected due to a very small tick (5 decimal places or more) on the contract.

(8.8.1)

Reference	PSL Number	Description
IN 117102 IN 118580	3 - Escal 3	Queued orders are now correctly taken into account in Margin Calculation.
IN 117946	3 - Escal	The API now correctly calculates Margin on high figures when margin is set to 999999999 and MAF is over 100%.

RLN - Client Trading API 8.8.3.doc

IN 118475	3 - Escal	Additional diagnostics have now been added for Access Violation during Margin calculation in the API. *Please note that this not a fix.*

(8.8.0)

Reference	PSL Number	Description
RFC 2356	N/A	API now returns Total Margin required for an order.
RFC 2927	N/A	API now returns 'Total Margin Paid' and 'Margin required per lot' for a contract.
RFC 3196	N/A	API now sends the best bid, best ask, last traded price, last traded volume and YDSP on all order messages to add, amend and cancel.
IN 66453	4	The Always On Top function now works when running in Japanese.
IN 117102	3	The Trading API has been changed to provide correct margin calculation on trades submitted in quick succession.

Known Issues with this Release

Please note that only known issues identified during the development of this release are reported here. For known issues already reported on the previous release notes, and live issues identified as software candidates, please contact your Account Manager or your Technical Relations Manager.

Reference	Description
None	

Software Configuration used in Test Environment

Note: NF = Non functional testing

Component	Config	Version	Operating System	Third Party s/w
ORE	QA	4.0.26 Build102801	OpenVMS (TM) Alpha Operating System, Version V7.3-2	
	NF	4.0.3 Build111703	OpenVMS (TM) Itanium Version V8.3-1	
STAS	QA	4.0.12 Build101505	Red Hat AS3.0 2.4.21-27.Elsmp	Oracle 10g (10.2.0.1)
	NF	4.0.12 Build101505	Red Hat EL 5.4 2.6.18-164.6.1.el5	Oracle 11g (11.2.0.1.0)
SARA	QA	4.0.2 Build032001	XP SP3	
	NF	4.0.1 Build100601	XP Pro SP3 [Version 5.1.2600]	
PDD	QA	4.0.10 Build103001	Microsoft Windows Server 2003 [Version 5.2.3790]	
	NF	4.0.9 Build091801	Microsoft Windows Server 2003 [Version 5.2.3790]	

Verifix	QA	4.5.1 Build20080418	Microsoft Windows Server 2003 [Version 5.2.3790]	
	NF	4.5.1 Build 20080418	Microsoft Windows Server 2003 [Version 5.2.3790]	
FIXTGW	QA	6.4.1 Build112008	Microsoft Windows Server 2003 [Version 5.2.3790]	
	NF	6.4.1 Build112008	Microsoft Windows Server 2003 [Version 5.2.3790]	
Pro-Mark		5.6.0 Build 112309	XP SP3	

Deliverables

Client Trading API 8.8.3 C++ Demo Client.zip
Client Trading API 8.8.3 Java Demo Client.zip
Client Trading API 8.8.3 Release Files.zip
Client Trading API 8.8.3 C Sharp Demo App.zip

ADK - Client Trading API 8.8 11AUG2009 V2.11

INI file Changes

File name:
Software version and build no:

Parameter Name	[INI section]	Description	Value and meaning	Recommended value	Default value
None					

Installation Instructions

Download API from API Tech Forum.

Upgrade Instructions from

Save the old DLLs to a backup folder. Copy and paste the new DLLs to replace the older versions. The patsintf.h file defines the interface and therefore the changes between the version being replaced and this version.

Fallback Instructions

Copy and paste the previous version DLLs over the erroneous DLLs.