May 25, 2018



dxFeed Market Data

dxFeed C# API 5.2.1 Release Notes

API Changes

We released dxFeed C# API 5.2.1 to improve its functionality and simplify its usage. In this version, we synchronized all events with dxFeed Java API, fixed a crush and made minor changes in fields' names.

New version of dxFeed C# API is already available on our <u>website</u>. Please contact <u>support@dxfeed.com</u> if you have any questions.

Event Change List

Common changes:

- EventFlags, PriceType, TimeAndSaleType and Scope have been moved from com.dxfeed.api.event to com.dxfeed.api.data.
- Direction, ShortSaleRestriction, Side and TradingStatus have been added to com.dxfeed.api.data. They are counterparts to enums from com.dxfeed.event.market Java API package.
- All DxString-typed fields have been changed to string type. DxString has been removed.
- All Flags properties have been renamed to RawFlags for all events. Bit content of raw flags is considered implementation detail and is not documented.
- IndexedEvent has been renamed to IDxIndexedEvent.
- LastingEvent has been renamed to IDxLastingEvent.
- TimeSeriesEvent has been renamed to IDxTimeSeriesEvent.
- IDxTradeEth have been renamed to IDxTradeETH.

IDxTrade

- Fields Sequence and TimeNanoPart have been added.
- Fields TickDirection and IsEctendedTradingHours have been added.



IDxQuote

• Fields Time, Sequence and TimeNanoPart have been added.

IDxSummary

• Fields DayClosePriceType and PrevDayClosePriceType have been added.

IDxProfile

- Field Eps has been renamed to EPS.
- Field FreeFloat has been added.
- Fields ShortSaleRestriction and TradingStatus have been added.

IDxOrder and IDxSpreadOrder

- Field TimeNanoPart has been added.
- Field level has been removed, use scope instead.

IDxTimeAndSale

- Field IsTrade has been renamed to IsETHTrade.
- Field trade through exempt has been added.
- Fields buyer and seller have been added. These fields are available at limited number of markets.

IDxCandle

• Deprecated field DateTime has been removed.

IDxGreeks

- Field GreeksPrice has been renamed to Price.
- Fields MaxSequence and Sequence have been removed.

IDxTheoPrice

• All Theo prefixes have been removed from properties.

IDxConfiguration

- Field Version has been added.
- Field Attachment type has been changed to string.