

dxFeed Market Data August 23, 2018

dxFeed Java API 3.264 Release Notes

This release adds more significant digits to the fractional number representation. Price, size and volume fields precision is extended to support 16 significant digits.

Cryptocurrency feeds with increased precision are now available in the preview mode that may be turned on by setting configuration properties.

New version of dxFeed Java API is already available on our website.

Increased precision for price, turnover, size and volume fields

dxFeed enhances its systems to extend number representation to 64 bit. It now supports mantissa up to 16 decimal digits and exponent ranging from -127 to 127 decimal positions.

"asDouble" methods are added to allow access to the increased precision in sizes and volumes. They return the value of size and volume fields as floating point numbers with fractions.

Example:

- **getVolume** returns total volume as integer number
- getVolumeAsDouble returns total volume as floating point number with fractions

Feeds affected

- All cryptocurrency feeds
- CME

Testing

We're rolling out increased precision starting with cryptocurrency market data feeds and encourage our cryptocurrency subscribers to test our new API. Full migration is scheduled for Q4 2018.

Selected cryptocurrency symbols are available for preview and testing at demo.dxfeed.com:7300. Symbols: ETH/USD:GDAX, BTC/EUR:CXBITF, BCC/ETH:CXBINA

Technical details

This change is backward compatible. If you are subscribed to cryptocurrency feeds and do not migrate to support increased precision by October 2018, we strongly recommend to test your applications: all sizes and volumes will be rounded to an integer and prices will be rounded to 8 significant digits.



To support increased precision, do the following:

- Migrate to dxFeed Java API version 3.264
- Enable the increased precision mode with the JVM properties (-Ddxscheme.price=wide
 -Ddxscheme.size=wide). Upon full migration, the increased precision will be available by default
- Use "asDouble" methods to get access to the increased precision in sizes and volumes.

Milestones

- August 2018 Cryptocurrency feeds with increased precision are available in the preview mode.
- October 2018 Cryptocurrency feeds and related infrastructure with increased precision rollout in production.
- **January 2019** CME feed with increased price precision rollout in production.

Please contact support@dxfeed.com if you have any questions.