January 23, 2020



dxFeed Market Data

dxFeed C and C# API 5.9.0 Release Notes

API Changes

dxFeed C API and dxFeed C# API version 5.9.0 with fixes and improvements are already available at our <u>website</u>.

C API Changelog

- Added the ability to override the type of data the application subscribes to:
 - Added the API functions: `dxf_create_subscription_with_flags` and `dxf_create_subscription_timed_with_flags` which accept an additional parameter `subscr_flags`.
 - `dx esf force ticker` flag forces subscription to ticker data
 - `dx esf force stream` flag forces subscription to stream data
 - `dx esf force history` flag forces subscription to history data
 - [Samples] Added an additional command line parameter "[-s
 <subscr_data>] " to CommandLineSample (to describe how to use the new function with flags). This parameter accepts the following values:
 - TICKER to force subscription to ticker data
 - STREAM to force subscription to stream data
 - HISTORY to force subscription to history data
- Added the candle price level attribute support. The candle price level (pl) defines
 additional axis to split candles within particular price corridor in addition to candle period
 attribute with the default value Double.NaN. So a one-minute candles of "AAPL" with
 price level 0.1 shall be specified as "AAPL {=m, pl=0.1}".

```
Example: `CandleSample demo.dxfeed.com:7300 AAPL{=m,pl=0.1}
-t 2020-01-01`
```



• Added ability to retrieve regional TnS. Now API backend (C-API) subscribes to both composite and regional TimeAndSale events. Sometimes, server may send equal composite and regional TnS that differ by suffix only (for example: TimeAndSale and TimeAndSale&K). To allow filtering out duplicates, the `scope` field was added with possible values: dxf_osc_composite and dxf_osc_regional. The same field was added for Summary events.

C# API Changelog

2020-02

- [Samples] Added the ability to connect with token in a dxf events sample
- Added the ability to override the type of data the application subscribes to:
 - o Added EventSubscriptionFlag enum with possible values:
 - `Default` for default subscription behavior
 - `ForceTicker` to force subscription to ticker data
 - `ForceStream` to force subscription to stream data
 - `ForceHistory` to force subscription to history data
 - Added the new `NativeSubscription` constructors and `NativeConnection.CreateSubscription` methods with additional parameter `eventSubscriptionFlags`.
 - [Samples] Added an additional command line parameter "[-s
 <subscr_data>] " to `dxf_client` (to describe how to use the new function with flags). This parameter accepts the following values:
 - 'TICKER' or 'ticker' to force subscription to ticker data
 - 'STREAM' or 'stream' to force subscription to stream data
 - 'HISTORY' or 'history' to force subscription to history data
- Fixed the `Direction` enum. Now `Down` = 1 and `ZeroDown` = 2
- Added the candle price level attribute support. The candle price level (pl) defines additional axis to split candles within particular price corridor in addition to candle period attribute with the default value Double.NaN. So a one-minute candles of "AAPL" with price level 0.1 shall be specified as "AAPL{=m,pl=0.1}".
 - o Added the `CandlePriceLevel` attribute class
 - o Added the `PriceLevel` field to `CandleSymbol` class
 - o Added additional utility methods to `CandleSymbolAttributes`:



- The static constructor method `PriceLevel.NewPriceLevel` to construct PriceLevel from double precision floating point value
- The static constructor method `PriceLevel.NewPriceLevel` to construct PriceLevel by string parsing

```
Example: `dxf_client demo.dxfeed.com:7300 Candle
AAPL{=m,pl=0.1} 2020-01-01`
```

Added ability to retrieve regional TnS. Now API backend (C-API) subscribes to both composite and regional TimeAndSale events. Sometimes server may send equal composite and regional TnS that differ by suffix only (for example: TimeAndSale and TimeAndSale&K). To allow filtering out duplicates, the `Scope` field was added with possible values: `Composite` and `Regional` to `IDxTimeAndSale`, `NativeTimeAndSale`. The same field was added to `IDxSummary` and `NativeSummary` events.

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