

Xetra® Release 9.1

VALUES API Modification Announcement

Addendum to the Final Version

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1 Introduction

This document provides an overview of the enhancements to the Xetra VALUES API that become effective with the introduction of Xetra® Release 9.1 as compared to the current version, Xetra® Release 9.0.

This update of the VALUES API Modification Announcement explains additional changes incorporated into the Final Version since the publication of the previous versions of the document. Such changes are marked by the line

Changes in the Final Version:

The new VALUES documentation will be published as

VALUES API Member Front End Development Guide Volume 5 - Xetra Application Requests and Responses Programming Version

This document as well as the VALUES Header Packages for the Sun and Windows platforms will be available on the public website of Deutsche Börse AG

<http://www.deutsche-boerse.com>

in the Technology Services section. For the publication dates of the above-mentioned document, please refer to the Xetra® Release 9.1 Communication Calendar.

2 Backward Compatibility

Xetra® Release 9.1 will be a mandatory release. Thus, its current technical application version number (AVN) will be changed to XETR_AVN_091 = 91.

Application request backward compatibility to the previous Xetra® Release 9.0 will not be supported.

3 Changes in the VALUES Call Interface

Xetra® Release 9.1 will be shipped with the unchanged GATE Release 3.5. For this purpose, the installation of the GATE Release 3.5 as well as the Xetra® Release 9.1 software kits are required.

4 Changes in Application Requests

In this chapter the changes to existing request, response, subject and broadcast layouts are described per application request.

4.1 Xetra Delete Order

Request structure: Added the field *ordrTypCod* (mandatory for Midpoint orders only).

4.2 Xetra Inquire Inside Market

Response structure: Added the fields *IstTrdPrcMpo*, *IstTrdQtyMpo*, *totNoTrdMpo*, *instOneDayQtyMpo*, *trdTimMpo*.

4.3 Xetra Subscribe Inside Market

Response structure: Added the fields *IstTrdPrcMpo*, *IstTrdQtyMpo*, *totNoTrdMpo*, *instOneDayQtyMpo*, *trdTimMpo*.

4.4 Xetra Inquire Instrument

Response structure: Added the fields *minMidPntOrdrQty*, *midPntOrdrInd*.

Changes in the Final Version:

Replaced *minMidPntOrdrQty* by *minMidPntOrdrVal*.

4.5 Xetra Inquire Full Instrument

Response structure: Added the fields *minMidPntOrdrQty*, *midPntOrdrInd*.

Changes in the Final Version:

Response structure: Added the fields *mktSeg*, *mktSegSupl*.

Replaced *minMidPntOrdrQty* by *minMidPntOrdrVal*.

5 Changes in Data Fields

In this chapter, the changes in data fields (e.g. new and removed valid values) are described.

5.1 IstTrdPrcMpo

Added as new data field which contains the last midpoint order trade price.

5.2 IstTrdQtyMpo

Added as new data field which contains the last midpoint order trade quantity.

5.3 totNoTrdMpo

Added as new data field which contains the cumulative total of the number of midpoint order trades.

5.4 instOneDayQtyMpo

Added as new data field which contains the cumulative volume of units of an instrument traded in midpoint orders.

5.5 trdTimMpo

Added as new data field which contains the last midpoint order trade time.

5.6 minMidPntOrdrQty

Changes in the Final Version:

Replaced this field by *minMidPntOrdrVal*.

5.7 minMidPntOrdrVal

Changes in the Final Version:

Added as replacement for the *minMidPntOrdrQty* field which contains the minimal order value for midpoint orders.

5.8 midPntOrdrInd

Added as new data field which indicates if midpoint orders are allowed for a given instrument.

5.9 exchIdCod

Valid Value added: EXCH_ID_COD_BULGARIA = "BUL"

5.10 exchMicId

Valid Value added: EXCH_MIC_ID_XETRA_BUL = "BUL"

5.11 ordrTypCod

Valid Value added: ORDR_TYP_COD_MPO = "P" for midpoint orders

5.12 trdTyp

Valid Value added: TRD_TYP_MPO = "M" for midpoint order trades

5.13 trdTypF

Valid Value added: TRD_TYP_MPO = "M" for midpoint order trades

5.14 mktSeg

Changes in the Final Version:

Added as new data field which contains the market segment of an instrument.

5.15 mktSegSupl

Changes in the Final Version:

Added as new data field which contains the market segment supplement of an instrument.
