

## **Xetra® Release 11.0**

### **VALUES API Modification Notes**

### **Programming Version**

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## Table of Contents

<b>1</b>	<b>Introduction</b>	<b>4</b>
<b>2</b>	<b>Backward Compatibility</b>	<b>4</b>
<b>3</b>	<b>Changes in the VALUES Call Interface</b>	<b>4</b>
<b>4</b>	<b>Changes in Application Requests</b>	<b>5</b>
<b>4.1</b>	<b>Xetra Inquire Full Instrument</b>	<b>5</b>
<b>4.2</b>	<b>Xetra Inquire Instrument</b>	<b>5</b>
<b>4.3</b>	<b>Xetra Inquire Member Trade</b>	<b>5</b>
<b>4.4</b>	<b>Xetra Inquire Own Member Trade</b>	<b>5</b>
<b>4.5</b>	<b>Xetra Inquire Own Trade</b>	<b>5</b>
<b>4.6</b>	<b>Xetra Inquire Trade</b>	<b>5</b>
<b>4.7</b>	<b>Xetra Inquire User List</b>	<b>5</b>
<b>4.8</b>	<b>Xetra Subscribe All Order Execution Confirmation</b>	<b>6</b>
<b>5</b>	<b>Changes in Data Fields</b>	<b>7</b>
<b>5.1</b>	<b>actnCod</b>	<b>7</b>
<b>5.2</b>	<b>defStlIdAct</b>	<b>7</b>
<b>5.3</b>	<b>exchIdCod</b>	<b>7</b>
<b>5.4</b>	<b>exchMicId</b>	<b>7</b>
<b>5.5</b>	<b>isixCod</b>	<b>7</b>
<b>5.6</b>	<b>membClgStlIdAct</b>	<b>7</b>
<b>5.7</b>	<b>membClgStlIdActF</b>	<b>7</b>
<b>5.8</b>	<b>membCpClgStlIdAct</b>	<b>8</b>
<b>5.9</b>	<b>mktRstlnd</b>	<b>8</b>
<b>5.10</b>	<b>mktSegSupl</b>	<b>8</b>
<b>5.11</b>	<b>netTypCod</b>	<b>8</b>
<b>5.12</b>	<b>ordrResCod</b>	<b>8</b>
<b>5.13</b>	<b>quotTypInd</b>	<b>8</b>
<b>5.14</b>	<b>statChgTyp</b>	<b>8</b>
<b>5.15</b>	<b>setlMd</b>	<b>8</b>
<b>5.16</b>	<b>setlTypCod</b>	<b>8</b>

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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 11.0 as compared to the current version, Xetra® Release 10.1. Differences in comparison to the previous version of this document are underlined.

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 11.0 Communication Calendar.

## 2 Backward Compatibility

Xetra® Release 11.0 will be a mandatory release. Thus, its current technical application version number (AVN) will be changed to XETR\_AVN\_110 = 110.

Application request backward compatibility to the previous Xetra® Release 10.1 as well as to Xetra® Release 10.0 will not be supported.

## 3 Changes in the VALUES Call Interface

Xetra® Release 11.0 will be shipped with the GATE Release 3.5. For this purpose, the installation of the "GATE Release 3.5 - Update Kit 2" as well as the Xetra® Release 11.0 software kits are required.

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## 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 Inquire Full Instrument

Response: The response structure array sizes have been changed due to the increased number of allowed tick size bands.  
The field *isixCod* has been added.

### 4.2 Xetra Inquire Instrument

Response: The response structure array size has been changed to 11 due to the increased number of allowed tick size bands.  
The field *isixCod* has been added.

### 4.3 Xetra Inquire Member Trade

Response: The response structure array size has been changed to 9 due to the enhanced settlement account length.

### 4.4 Xetra Inquire Own Member Trade

Response: The response structure array size has been changed to 9 due to the enhanced settlement account length.

### 4.5 Xetra Inquire Own Trade

Response: The response structure array size has been changed to 9 due to the enhanced settlement account length.

### 4.6 Xetra Inquire Trade

Response: The response structure array size has been changed to 9 due to the enhanced settlement account length.

### 4.7 Xetra Inquire User List

Response: The response structure array size has been changed to 41 due to the enhanced settlement account length.

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## 4.8 Xetra Subscribe All Order Execution Confirmation

Subject: The usage of the field *isinCod* has been changed to "mandatory wildcard".

## 5 Changes in Data Fields

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

### 5.1 actnCod

Added Valid Value: *ACTN\_COD\_UPDATE="U"*

### 5.2 defStlIdAct

Changed length: 35

### 5.3 exchIdCod

Removed Valid Values: *EXCH\_ID\_COD\_BERLIN="BER"*  
*EXCH\_ID\_COD\_BREMEN="BRE"*  
*EXCH\_ID\_COD\_DUESSELDORF="DUS"*  
*EXCH\_ID\_COD\_HAMBURG="HAM"*  
*EXCH\_ID\_COD\_HANNOVER="HAN"*  
*EXCH\_ID\_COD\_STUTTGART="STU"*  
*EXCH\_ID\_COD\_MUENCHEN="MUN"*

Added Valid Values: *EXCH\_ID\_COD\_PRAGUE="PRA"*  
*EXCH\_ID\_COD\_RTR="RTR"*

### 5.4 exchMicId

Added Valid Values: *EXCH\_MIC\_ID\_XETRA\_PRAGUE = "PRA"*

### 5.5 isixCod

This new data field identifies an instrument with an unique number. It corresponds to the Isix field in the Enhanced Transaction Solution interface.

### 5.6 membClgStlIdAct

Changed length: 35

### 5.7 membClgStlIdActF

Changed length: 35

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## 5.8 **membCpClgStlIdAct**

Changed length: 35

## 5.9 **mktRstInd**

Added Valid Value: *MKT\_RST\_IND\_REALLOC="R"* (Deletion due to Market Reallocation; please check your trades)

## 5.10 **mktSegSupl**

Added Valid Value: *MKT\_SEG\_SUPL\_XETRA\_BONDS="DX7"*

## 5.11 **netTypCod**

Removed Valid Values: *NET\_TYP\_COD\_ACC="A"*  
*NET\_TYP\_COD\_PRICE="P"*  
*NET\_TYP\_COD\_STL="S"*

## 5.12 **ordrResCod**

Added Valid Value: *ORDR\_RES\_COD\_BOC="B"* (book or cancel)

## 5.13 **quotTypInd**

Added Valid Value: *QUOT\_TYP\_IND\_INDICATIVE="I"*

## 5.14 **statChgTyp**

Added Valid Value: *STAT\_CHG\_TYP\_MKT\_RST\_INST="I"* (System Market Reset for one instrument)

## 5.15 **setIMd**

Removed Valid Values: *SETL\_MD\_DAP="DAP"*  
*SETL\_MD\_DFP="DFP"*

## 5.16 **setITypCod**

Removed Valid Values: *SETL\_MD\_DAP="DAP"*  
*SETL\_MD\_DFP="DFP"*

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