

Xetra® Release 10.0

VALUES API Modification Notes

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 10.0 as compared to the current version, Xetra® Release 9.1.

Differences in comparison to the previous version of this Modification Notes 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 10.0 Communication Calendar.

2 Backward Compatibility

Xetra® Release 10.0 will be a mandatory release. Thus, its current technical application version number (AVN) will be changed to XETR_AVN_100 = 100.

Application request backward compatibility to the previous Xetra® Release 9.1 will not be supported.

3 Changes in the VALUES Call Interface

Xetra® Release 10.0 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 10.0 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 All Orders And Quotes

Request structure: The fields *delOrdFlg* and *delQuoFlg* have been replaced by *delQuoInd*, *delPersOrdrInd* and *delNonPersOrdrInd*.

4.2 Xetra Delete Order

Response structure: The field *InkOrdrNo* has been added.

4.3 Xetra Enter Order

Request structure: The fields *ordrDiscRng*, *minAccQty* and *ordrPersInd* have been added.

Response structure: The field *InkOrdrNo* has been added.

4.4 Xetra Inquire Execution Confirmation

Response structure: The entire response message has been reengineered.

4.5 Xetra Inquire Full Instrument

Response structure: The fields *discOrdrInd*, *hiddOrdrInd* and *minHiddOrdrVal* have been added.

4.6 Xetra Inquire Inside Market

Response structure: The fields *mtchRngBidQty* and *mtchRngAskQty* have been added.

4.7 Xetra Inquire Instrument

Response structure: The fields *discOrdrInd*, *hiddOrdrInd* and *minHiddOrdrVal* have been added.

4.8 Xetra Inquire Instrument Set

Request structure: The field *skipExpdInstInd* has been added.

4.9 Xetra Inquire Member Order

Request structure: The fields *etsSesId* and *cliOrdrlId* have been added.
Response structure: The fields *ordrDiscRng*, *minAccQty*, *ordrPersInd*, *ordrCreDat*, *ordrCreTim*, *ordrTotExeQty*, *etsSesId* and *cliOrdrlId* have been added.
The array size has been changed to 13.

4.10 Xetra Inquire Order

Request structure: The fields *etsSesId* and *cliOrdrlId* have been added.
Response structure: The fields *ordrDiscRng*, *minAccQty*, *ordrPersInd*, *ordrCreDat*, *ordrCreTim*, *ordrTotExeQty*, *etsSesId* and *cliOrdrlId* have been added.
The array size has been changed to 11.

4.11 Xetra Inquire Quote

Response structure: The array size has been changed to 14.

4.12 Xetra Modify Order

Request structure: The field *ordrDiscRng* has been added.
The usage of the field *netTypCod* has been changed to reserved.
Response structure: The field *InkOrdNo* has been added.

4.13 Xetra Modify Stop Order

Request structure: The usage of the field *netTypCod* has been changed to reserved.

4.14 Xetra Subscribe All Trade Prices

Broadcast structure: The fields *actnCod* and *msgIdNo* have been added.

4.15 Xetra Subscribe Inside Market

Broadcast structure: The fields *mtchRngBidQty* and *mtchRngAskQty* have been added.

4.16 Xetra Subscribe Order Execution Confirmation

Broadcast structure: The fields *ordrDiscRng*, *minAccQty*, *ordrPersInd*, *ordrCreDat*, *ordrCreTim*, *ordrTotExeQty*, *etsSesId* and *cliOrdId* have been added.

4.17 Xetra Subscribe Quote Execution Confirmation

Broadcast structure: The fields *instrSetId* and *mktRstInd* have been added.

5 New Application Requests

This chapter lists all new application requests. For more details about new requests refer the VALUES documentation. Information about the succession of broadcasts can be found in the new paragraph "Broadcast Process Flows".

The following VALUES requests have been added:

- Xetra Subscribe All Order Execution Confirmation
- Xetra Subscribe Matching Event

6 Changes in Data Fields

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

6.1 actnCod

This new data field indicates a code describing the status of a record, i.e. added, deleted or changed.

6.2 bcastType

Added Valid Values: *BCAST_UNREL_ORDR_CNF='O'*
BCAST_MTCH_EVNT='M'

6.3 cliOrdrlId

This new data field indicates the user defined client order id.

6.4 delNonPersOrdrlnd

This new data field indicates whether or not all non-Persistent orders of an instrument have to be deleted.

6.5 delPersOrdrlnd

This new data field indicates whether or not all persistent orders of an instrument have to be deleted.

6.6 delQuoInd

This new data field indicates whether or not all quotes of an instrument have to be deleted.

6.7 discOrdrlnd

This new data field indicates if discretionary orders are valid for an instrument or not.

6.8 etsSesId

This new data field indicates the identifier of an ETS session.

6.9 hiddOrdrlnd

This new data field indicates if hidden orders are valid for an instrument or not.

6.10 instAssCod

Added Valid Value: `XETRA_CONST_SPACE=' '`

6.11 IstEvtTrnInd

This new data field indicates whether a matching event broadcast message is the last one related to a given order inside a given transaction.

6.12 minAccQty

This new data field indicates the minimum acceptable quantity for a midpoint order.

6.13 minHiddOrdrVal

This new data field indicates the minimal order value that may apply to a hidden order, specified as a cash amount.

6.14 mktSegSupl

Added Valid Values:

- `MKT_SEG_SUPL_SCOACH_SEL = "DE0"`
- `MKT_SEG_SUPL_SCOACH_IN = "DE7"`
- `MKT_SEG_SUPL_SCOACH_EU = "DE8"`
- `MKT_SEG_SUPL_SCOACH_SEC = "DE9"`
- `MKT_SEG_SUPL_SCOACH_CUR = "DX1"`
- `MKT_SEG_SUPL_SCOACH_NORTH = "DX2"`
- `MKT_SEG_SUPL_SCOACH_EAST = "DX3"`

6.15 mtchRngAskQty

This new data field indicates the matching range ask quantity.

6.16 mtchRngBidQty

This new data field indicates the matching range bid quantity.

6.17 msgIdNo

This new data field indicates the message ID.

6.18 **ordrCreDat**

This new data field indicates the creation date of an order.

6.19 **ordrCreTim**

This new data field indicates the creation time of an order.

6.20 **ordrDiscRng**

The new data field contains the discretionary range of an order.

6.21 **ordrPersInd**

This new data field specifies if an order is persistent or not.

6.22 **ordrTotExeQty**

This new data field indicates the total executed order quantity since the creation of the order.

6.23 **ordrTypCod**

Added Valid Values: *ORDR_TYP_COD_DISC='D'*
ORDR_TYP_COD_HIDDEN='H'

6.24 **prcsProdState**

Removed Valid Values: *PRCS_STS_VAL_COD_CFRZ='CFRZ'*
PRCS_STS_VAL_COD_CUNF='CUNF'

6.25 **prcsStsValCod**

Added Valid Value: *PRCS_STS_VAL_COD_MKT_RST='MKRST'*
Removed Valid Values: *PRCS_STS_VAL_COD_CFRZ='CFRZ'*
PRCS_STS_VAL_COD_CUNF='CUNF'

6.26 **prcsTrnCod**

Removed Valid Values: *PRCS_TRN_COD_UH='UH'*
PRCS_TRN_COD_RB='RB'

6.27 skipExpdlInstInd

This new data field indicates whether or not expired instruments will be returned.

6.28 statChgTyp

Added Valid Value:

STAT_CHG_TYP_MKT_RST='H'

Changed Valid Value:

STAT_CHG_TYP_FM_ON_WAR='G'

6.29 text

Changed format:

Freetext

6.30 textF

Changed format:

Freetext

6.31 userOrdNum

Changed format:

Freetext

6.32 userOrdNumF

Changed format:

Freetext
