

Xetra® Release 12.0

VALUES API Modification Notes

Modification Announcement

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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 12.0 as compared to the current version, Xetra® Release 11.1. 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
Final 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 12.0 Communication Calendar.

2 Backward Compatibility

Xetra® Release 12.0 will be a mandatory release. Thus, its current technical application version-number (AVN) will be changed to XETR_AVN_120 = 120.

Application request backward compatibility to the previous Xetra® Release 11.1 as well as to Xetra® Release 11.0 will not be supported.

3 Changes in the VALUES Call Interface

Xetra® Release 12.0 will be shipped with the GATE Release 3.5. For this purpose, the installation of the "GATE Release 3.5 - Update Kit 3" as well as the Xetra® Release 12.0 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 Enter Order

Request: The *ordrStrkExePrc* field has been added.

4.2 Xetra Modify Order

Request: The fields *etsSesID* and *cliOrdId*, and *ordrStrkExePrc* have been added.

4.3 Xetra Delete Order

Request: The fields *etsSesID* and *cliOrdId* have been added.

4.4 Xetra Delete Stop Order

Request: The fields *etsSesID* and *cliOrdId* have been added.

4.5 Xetra Inquire Order

Response: The *ordrStrkExePrc* field has been added.

4.6 Xetra Inquire Member Order

Response: The *ordrStrkExePrc* field has been added.
The number of response records has been reduced to 12.

4.7 Xetra Inquire Specialist Order

Request: The fields *etsSesID* and *cliOrdId* have been added.

4.8 Xetra Inquire Order Fee

This request has been deleted.

4.9 Xetra Inquire Inside Market

Response: The fields *crTim*, *crQty* and the *exchXMicId* group have been added.

4.10 Xetra Inquire News List

Request and response: The *exchXMicId* group has been added.

4.11 Xetra Inquire News

Request and response: The *exchXMicId* group has been added.

4.12 Xetra Enter Member Stop/Release

This has been introduced as new VALUES request. It allows clearing members to stop/release their trading members.

4.13 Xetra Subscribe Inside Market

Broadcast: The fields *crTim*, *crQty* and the *exchXMicId* group have been added.

4.14 Xetra Subscribe Quote Request

Broadcast: The *exchXMicId* group has been added.

4.15 Xetra Subscribe Ticker

Broadcast: The *exchXMicId* group has been added.

4.16 Xetra Subscribe State Change Information

Broadcast: The *exchXMicId* group has been added.

4.17 Xetra Subscribe News

Broadcast: The *exchXMicId* group has been added.

4.18 Xetra Subscribe Order Execution Confirmation

Broadcast: The *ordrStrkExePrc* field has been added.
The *exchXMicId* group has been added.

4.19 Xetra Subscribe All Order Execution Confirmation

This private unreliable broadcast will be discontinued in Xetra® Release 12.0.

4.20 Xetra Subscribe Quote Execution Confirmation

This private unreliable broadcast will be discontinued in Xetra® Release 12.0.

4.21 Xetra Subscribe Trade Confirmation

Broadcast: The *exchXMicId* group has been added.

4.22 Xetra Subscribe OTC Information

Broadcast: The field *currExchRat* has been added.
The *exchXMicId* group has been added.

4.23 Xetra Subscribe DS/LM Quote Request

Broadcast: The *exchXMicId* group has been added.

4.24 Xetra Subscribe All Trade Prices

Broadcast: The *exchXMicId* group has been added.

4.25 Xetra Subscribe Specialist Specific Information

Broadcast: The *exchXMicId* group has been added.
The fields *etsSesId* and *cliOrdId* have been added.

4.26 Xetra Subscribe Issuer Specific Information

Broadcast: The *exchXMicId* group has been added.

4.27 Xetra Subscribe Matching Event

Broadcast: The field *ordrStrkExePrc* has been added.
The *exchXMicId* group has been added.

4.28 Xetra Subscribe Private Member Message

This has been introduced as new VALUES broadcast. Via this broadcast trading and clearing members are informed about member stop/release actions.

4.29 Xetra Enter Quote

Request: The *suppQuoConflnd* field has been removed.

4.30 Xetra Enter Mass Quote

Request: The *suppQuoConflnd* field has been removed.

4.31 Xetra Delete Quote

Request: The *suppQuoConflnd* field has been removed.

4.32 Xetra Enter Cross Request

This has been introduced as new VALUES request.

4.33 Xetra Enter OTC Trade

Request: The field *currExchRat* has been added.

4.34 Xetra Delete OTC Trade

Request: The field *currExchRat* has been added.

4.35 Xetra Approve OTC Trade

Request: The field *currExchRat* has been added.

4.36 Xetra Login

Request: The *exchXMicId* group has been added.

5 Changes in Data Fields

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

5.1 accFee

This field has been removed.

5.2 acctTypCodF

This field has been removed.

5.3 bcastType

Added Valid Value: BCAST_PRIV_MBR_MSG = 'L'
This value indicates a Private Member Messages broadcast.

BCAST_MTCH_EVNT = 'M'
This value indicates a Match Event broadcast.

Valid Values: BCAST_UNREL_ORDR_CNF = 'O'
BCAST_UNREL_QUO_CNF = 'R'
These values are still provided, but the broadcast streams are not supported anymore.

5.4 billExch

This field has been removed.

5.5 bonCpnDevgWSS

Valid Values: BON_CPN_DEV_NORMAL '0' Normal
BON_CPN_DEV_SHORTENED '1' Shortened
BON_CPN_DEV_EXTENDED '2' Prolonged
BON_CPN_DEV_NORMAL_3 '3' Normal
BON_CPN_DEV_NORMAL_4 '4' Normal
BON_CPN_DEV_ONE_INTEREST '5' One interest due
BON_CPN_DEV_ONE_IRREGULAR '6' Irregular
BON_CPN_DEV_SHORTENED_7 '7' Two interest due, shortened
BON_CPN_DEV_EXTENDED_8 '8' Two interest due, prolonged
BON_CPN_DEV_SPECIALTY '9' Specialty

5.6 bonLstCpnDevglnd

Valid Values:

- BON_CPN_DEV_NORMAL '0' Normal
- BON_CPN_DEV_SHORTENED '1' Shortened
- BON_CPN_DEV_EXTENDED '2' Prolonged
- BON_CPN_DEV_NORMAL_3 '3' Normal
- BON_CPN_DEV_NORMAL_4 '4' Normal
- BON_CPN_DEV_ONE_INTEREST '5' One interest due
- BON_CPN_DEV_ONE_IRREGULAR '6' Irregular
- BON_CPN_DEV_SHORTENED_7 '7' Two interest due, shortened
- BON_CPN_DEV_EXTENDED_8 '8' Two interest due, prolonged
- BON_CPN_DEV_SPECIALTY '9' Specialty

5.7 cmexTyp

This field has been new non-strict valid values:

CMEX_TYP_DIVIDENDS	= "D"
CMEX_TYP_RIGHTS	= "B"

5.8 cmStopAuthInd

This new field indicates the clearing member stop authorization indicator.

5.9 crTim

This new field indicates the cross request time.

5.10 crQty

This new field indicates the cross request quantity.

5.11 membStopRlseInd

This new field indicates whether a member will be stopped and released.

5.12 mliOrdDataCtr

This field has been removed.

5.13 msgTxt

This new field contains a message text.

5.14 ordrResCod

Added Valid Value: ORDR_RES_COD_SMO = 'M'
This value indicates a Strike Match Order.
ORDR_RES_COD_TOP = 'P'
This value indicates a Top-of-book Order.

5.15 ordrStrkExePrc

This new field indicates the second limit price of a strike match order.

5.16 prcsProdState

Added Valid Value: PRCS_STS_VAL_COD_HOL = "HOL "
This value indicates an instrument holiday state.

5.17 prcsStsValCod

Added Valid Value: PRCS_STS_VAL_COD_HOL = "HOL "
This value indicates an instrument holiday state.

5.18 suppQuoConflnd

This field has been removed.

5.19 trdRptSts

Added Valid Value: TRD_RPT_STS_DELETED = 'D'
This value indicates a deleted trade report.
