

## **Xetra® Release 12.0**

### **VALUES API Modification Notes**

### **Modification Announcement - Update**

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## Table of Contents

1	Introduction	5
2	Backward Compatibility	5
3	Changes in the VALUES Call Interface	5
4	Changes in Application Requests	6
4.1	Xetra Enter Order	6
4.2	Xetra Modify Order	6
4.3	Xetra Delete Order	6
4.4	Xetra Delete Stop Order	6
4.5	Xetra Inquire Order	6
4.6	Xetra Inquire Member Order	6
4.7	Xetra Inquire Specialist Order	6
4.8	Xetra Inquire Order Fee	6
4.9	Xetra Inquire Inside Market	7
4.10	Xetra Inquire News List	7
4.11	Xetra Inquire News	7
4.12	Xetra Enter Member Stop/Release	7
4.13	Xetra Subscribe Inside Market	7
4.14	Xetra Subscribe Quote Request	7
4.15	Xetra Subscribe Ticker	7
4.16	Xetra Subscribe State Change Information	7
4.17	Xetra Subscribe News	7
4.18	Xetra Subscribe Order Execution Confirmation	8
4.19	Xetra Subscribe All Order Execution Confirmation	8
4.20	Xetra Subscribe Quote Execution Confirmation	8
4.21	Xetra Subscribe Trade Confirmation	8
4.22	Xetra Subscribe OTC Information	8
4.23	Xetra Subscribe DS/LM Quote Request	8
4.24	Xetra Subscribe All Trade Prices	8
4.25	Xetra Subscribe Specialist Specific Information	8
4.26	Xetra Subscribe Issuer Specific Information	8
4.27	Xetra Subscribe Matching Event	9
4.28	Xetra Subscribe Private Member Message	9
4.29	Xetra Enter Quote	9

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4.30	Xetra Enter Mass Quote	9
4.31	Xetra Delete Quote	9
4.32	Xetra Enter Cross Request	9
4.33	Xetra Enter OTC Trade	9
4.34	Xetra Delete OTC Trade	9
4.35	Xetra Approve OTC Trade	9
4.36	Xetra Login	10
5	Changes in Data Fields	11
5.1	accFee	11
5.2	acctTypCodF	11
5.3	bcastType	11
5.4	billExch	11
5.5	bonLstCpnDevglnd	11
5.6	cmexTyp	11
5.7	cmStopAuthlnd	12
5.8	crTim	12
5.9	crQty	12
5.10	membStopRlseInd	12
5.11	mliOrdrDataCtr	12
5.12	msgTxt	12
5.13	ordrResCod	12
5.14	ordrStrkExePrc	12
5.15	prcsProdState	12
5.16	prcsStsValCod	13
5.17	suppQuoConflnd	13
5.18	trdRptSts	13

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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.

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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 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.

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#### **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.

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#### **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.

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#### **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.  
The *exchXMicId* group has been added.

#### **4.34 Xetra Delete OTC Trade**

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

#### **4.35 Xetra Approve OTC Trade**

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

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#### 4.36 Xetra Login

Request:

The *exchXMicId* group has been added.

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## 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 bonLstCpnDevglnd

Added Valid Values:

BON\_CPN\_DEV\_NORMAL\_3 = '3'

BON\_CPN\_DEV\_NORMAL\_4 = '4'

BON\_CPN\_DEV\_ONE\_INTEREST = '5'

BON\_CPN\_DEV\_ONE\_IRREGULAR = '6'

BON\_CPN\_DEV\_SHORTENED\_7 = '7'

BON\_CPN\_DEV\_EXTENDED\_8 = '8'

BON\_CPN\_DEV\_SPECIALTY = '9'

### 5.6 cmexTyp

This field has been new non-strict valid values:

CMEX\_TYP\_DIVIDENDS = "D"

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CME\_X\_TYP\_RIGHTS = "B"

### 5.7 cmStopAuthInd

This new field indicates the clearing member stop authorization indicator.

### 5.8 crTim

This new field indicates the cross request time.

### 5.9 crQty

This new field indicates the cross request quantity.

### 5.10 membStopRlseInd

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

### 5.11 mliOrdrDataCtr

This field has been removed.

### 5.12 msgTxt

This new field contains a message text.

### 5.13 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.

### 5.14 ordrStrkExePrc

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

### 5.15 prcsProdState

Added Valid Value:                   PRCS\_STS\_VAL\_COD\_HOL               = "HOL "  
This value indicates an instrument holiday state.

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## 5.16 prcsStsValCod

Added Valid Value:                   PRCS\_STS\_VAL\_COD\_HOL                   = "HOL "  
This value indicates an instrument holiday state.

## 5.17 suppQuoConflnd

This field has been removed.

## 5.18 trdRptSts

Added Valid Value:                   TRD\_RPT\_STS\_DELETED                   = 'D'  
This value indicates a deleted trade report.

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