

## **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.

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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 Delete Order

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

### 4.3 Xetra Delete Stop Order

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

### 4.4 Xetra Inquire Order

Response: The *ordrStrkExePrc* field has been added.

### 4.5 Xetra Inquire Member Order

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

### 4.6 Xetra Inquire Inside Market

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

### 4.7 Xetra Inquire News List

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

### 4.8 Xetra Inquire News

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

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#### **4.9 Xetra Enter Member Stop/Release**

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

#### **4.10 Xetra Subscribe Inside Market**

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

#### **4.11 Xetra Subscribe Quote Request**

Broadcast: The *exchXMicId* group has been added.

#### **4.12 Xetra Subscribe Ticker**

Broadcast: The *exchXMicId* group has been added.

#### **4.13 Xetra Subscribe State Change Information**

Broadcast: The *exchXMicId* group has been added.

#### **4.14 Xetra Subscribe News**

Broadcast: The *exchXMicId* group has been added.

#### **4.15 Xetra Subscribe Order Execution Confirmation**

Broadcast: The *ordrStrkExePrc* field has been added.  
The fields *ordrNumOld* and *ordrNumNew* have been replaced by the single *ordrNo* field.  
The *exchXMicId* group has been added.

#### **4.16 Xetra Subscribe All Order Execution Confirmation**

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

#### **4.17 Xetra Subscribe Quote Execution Confirmation**

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

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#### **4.18 Xetra Subscribe Trade Confirmation**

Broadcast: The *exchXMicId* group has been added.

#### **4.19 Xetra Subscribe OTC Information**

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

#### **4.20 Xetra Subscribe DS/LM Quote Request**

Broadcast: The *exchXMicId* group has been added.

#### **4.21 Xetra Subscribe All Trade Prices**

Broadcast: The *exchXMicId* group has been added.

#### **4.22 Xetra Subscribe Specialist Specific Information**

Broadcast: The fields *ordrNumOld* and *ordrNumNew* have been replaced  
by the single *ordrNo* field.  
The *exchXMicId* group has been added.

#### **4.23 Xetra Subscribe Issuer Specific Information**

Broadcast: The *exchXMicId* group has been added.

#### **4.24 Xetra Subscribe Matching Event**

Broadcast: The field *ordrStrkExePrc* has been added.  
The fields *ordrNumOld* and *ordrNumNew* have been replaced  
by the single *ordrNo* field.  
The *exchXMicId* group has been added.

#### **4.25 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.

#### **4.26 Xetra Enter Quote**

Request: The *suppQuoConflnd* field has been removed.

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#### **4.27 Xetra Enter Mass Quote**

Request: The *suppQuoConfInd* field has been removed.

#### **4.28 Xetra Delete Quote**

Request: The *suppQuoConfInd* field has been removed.

#### **4.29 Xetra Enter Cross Request**

This has been introduced as new VALUES request.

#### **4.30 Xetra Enter OTC Trade**

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

#### **4.31 Xetra Delete OTC Trade**

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

#### **4.32 Xetra Approve OTC Trade**

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

#### **4.33 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 bcastType

Added Valid Value:                   BCAST\_PRIV\_MBR\_MSG                   = 'L'  
This value indicates a Private Member Messages 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.

### 5.2 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'

### 5.3 crTim

This new field indicates the cross request time.

### 5.4 crQty

This new field indicates the cross request quantity.

### 5.5 membStopRlseInd

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

### 5.6 msgTxt

This new field contains a message text.

### 5.7 ordrResCod

Added Valid Value:                   ORDR\_RES\_COD\_SMO                   = 'M'

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This value indicates a Strike Match Order.

ORDR\_RES\_COD\_TOP = 'P'

This value indicates a Top-of-book Order.

## 5.8 **ordrStrkExePrc**

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

## 5.9 **prcsProdState**

Added Valid Value: PRCS\_STS\_VAL\_COD\_HOL = "HOL "

This value indicates an instrument holiday state.

## 5.10 **privMembMsgEvtTypCod**

This new field indicates the event type code for a private member message. It serves to distinguish between a delete order/quote event and a legal message.

## 5.11 **privMembMsgTypCod**

This new field indicates the type of a private member message, i.e. the stop button event.

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