



DEUTSCHE BÖRSE
CASH MARKET

Xetra® Release 16.0

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 16.0 as compared to the current version, Xetra® Release 15.0.

The new VALUES documentation will be published as

**VALUES API Member Front End Development Guide
Volume 5 - Xetra Application Requests and Responses
Programming Version**

2 Backward Compatibility

Xetra® Release 16.0 will be a mandatory release. Thus, its current technical application version-number (AVN) will be changed to XETR_AVN_160 = 160.

Application request backward compatibility to the previous Xetra® Release 15.0 will not be supported.

3 Changes in the VALUES Call Interface

Xetra® Release 16.0 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 16.0 software kits are required.

4 New Application Requests

In this chapter the new application requests are described.

4.1 Xetra Specialist Enter Quote Request Reply Request

This request allows the Specialist to respond to the Order Flow Provider's (OFP) quote request sent via the quote request service offered by FIX Gateway/ETS Gateway only.

5 Changes in Application Requests

In this chapter the changes to existing request, response, subject and broadcast layouts are described per application request.

5.1 Xetra Delete Order

Response: The field *ordrNo* is added.

5.2 Xetra Delete Stop Order

Response: The field *ordrNo* is added.

5.3 Xetra Enter Order

Request: The fields *matchInstCrossId* and *ordrVolDiscPrc* are added as optional field. The field *ordrDiscRng* is removed. **Note:** If an order is not supposed to take part in self match prevention, then *matchInstCrossId* has to be sent as "0".

5.4 Xetra Enter Quote

Request: The field *matchInstCrossId* is added as optional field. **Note:** If quote is not supposed to take part in self match prevention, then *matchInstCrossId* has to be sent as "0".

Response: The fields *trdCnclQtyAsk* and *trdCnclQtyBid* are added.

5.5 Xetra Enter Mass Quote

Request: The field *matchInstCrossId* is added as optional field. This field has to be sent once and not required for individual quote groups. **Note:** If quote is not supposed to take part in self match prevention, then *matchInstCrossId* has to be sent as "0".

Response: The fields *smpCnclAskInd* and *smpCnclBidInd* are added.

5.6 Xetra Enter Stop Order

Request: The field *matchInstCrossId* is added as optional field. **Note:** If a stop order is not supposed to take part in self match prevention, then *matchInstCrossId* has to be sent as "0".

5.7 Xetra Inquire Full Instrument

Request: The field *discOrdrInd* is removed.

5.8 Xetra Inquire Order

Response: The constant *OWN_ODR_RES_GRP_MAX* is changed to 9. The fields *matchInstCrossId*, *ordrVolDiscPrc* and *quoteld* are added. The field *ordrDiscRng* is removed.

5.9 Xetra Inquire Quote

Request: The field *matchInstCrossId* is added.

5.10 Xetra Inquire Member Order

Response: The fields *matchInstCrossId*, *ordrVolDiscPrc* and *quoteld* are added. The field *ordrDiscRng* is removed.

5.11 Xetra Inquire Specialist Order

Response: The field *quoteld* is added.

5.12 Xetra Modify Order

Request: The fields *matchInstCrossId* and *ordrVolDiscPrc* are added as optional field. The field *ordrDiscRng* is removed.
Note: If an order is not supposed to take part in self match prevention, then *matchInstCrossId* has to be sent as "0".

5.13 Xetra Modify Stop Order

Request: The field *matchInstCrossId* is added as optional field.
Note: If a stop order is not supposed to take part in self match prevention, then *matchInstCrossId* has to be sent as "0".

5.14 Xetra Subscribe Matching Event

Broadcast: The field *ordrVolDiscPrc* is added. The field *ordrDiscRng* is removed.

5.15 Xetra Subscribe Order Execution Confirmation

Broadcast: The fields *matchInstCrossId* and *ordrVolDiscPrcare* added. The field *ordrDiscRng* is removed.

5.16 Xetra Subscribe Specialist Specific Information

Broadcast: The field *quoteId* is added.

6 [Deleted Application Requests](#)

6.1 [Xetra Inquire Energy Exchange Parameters](#)

[This request is no longer available.](#)

7 New Fields

7.1 matchInstCrossId

This field defines the identification number of the member employing the self match prevention functionality. The matchInstCrossId field is sent once per Quote and Mass Quote request. If matchInstCrossId is sent as "0", then self match prevention is not active for submitted order or quote.

Min Limit:	MIN_MATCH_INST_CROSS_ID_LEN	"0"
Max Limit:	MAX_MATCH_INST_CROSS_ID_LEN	"4294967294"

7.2 ordrVolDiscPrc

This field defines a volume discovery order in combination with the order type Iceberg. This field indicates the upper/lower boundary price at which the possible midpoint match for the hidden volume of the buy/sell Iceberg order is possible.

Type:	Price
Length:	ORDR_VOL_DISC_PRC_LEN(13)+1

7.3 quoteld

The field specifies the Order Flow Provider's (OFP) unique request id.

Type:	Numeric
Length:	QUOTE_ID_LEN(6)

7.4 quoReqRejReasonCod

This field indicates the reason why Specialist did not answer a Quote Request.

Valid Values:	QUO_REQ_REJ_REASONQRS_SMALL	"A"
	Requested size too small	
Valid Values:	QUO_REQ_REJ_REASONQRS_BIG	"B"
	Requested size too big	
Valid Values:	QUO_REQ_REJ_REASON_ISSUER_NO_QUOTE	"I"
	No valid quote from issuer	
Valid Values:	QUO_REQ_REJ_REASON_NOT_TRADABLE	"N"
	Instrument not tradable	
Valid Values:	QUO_REQ_REJ_REASON_OTHER	"O"
	Other	
Valid Values:	QUO_REQ_REJ_REASON_SOLD_OUT	"S"

8 Changes in Data Fields

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

8.1 mktSeg

Deleted constant used for European Energy Exchange (EEX).

8.2 mktSegSupl

New constants are added to support new market segment:

Valid Values:	MKT_SEG_SUPL_PSE_PRX	"PRX"
Valid Values:	MKT_SEG_SUPL_PSE_PRY	"PRY"

8.3 netTypCod

A new constant is added to support order deletions due to expiry of orders sent with quoteld.

Valid Values:	NET_TYP_COD_EXP	"E"
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8.4 noCcpInd

A new constant is added to support field as optional field.

Valid Values:	XETRA_CONST_SPACE	" "
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8.5 ordrResCod

A new constant is added to support new Volume Order. Deleted constant used for Strike Match Order (SMO).

Valid Values:	ORDR_RES_COD_GTX	"X"
	Good Until Crossing/Auction	

8.6 [ordrStrkExePrc](#)

[Description is modified as following:](#)

[This field is currently not in use.](#)

8.7 ordrTypCod

Removed constants used for Discretionary Order since they are no longer supported by the system.

Valid Values:	ORDR_TYP_COD_DISC	"D"
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Discretionary Order.

9 Deleted Data Fields

In this chapter, deleted fields are described.

9.1 discOrdrInd

This field was used in following requests:

Where received:

- Xetra Inquire Full Instrument
- Xetra Inquire Instrument

9.2 ordrDiscRng

This field was used in following requests:

Where sent:

- Xetra Enter Order
- Xetra Modify Order

Where received:

- Xetra Inquire Member Order
 - Xetra Inquire Order
 - Xetra Subscribe Matching Event
 - Xetra Subscribe Order Execution Confirmation
-

9.3 Fields used in Xetra Inquire Energy Exchange Parameters

Due to deletion of Xetra Inquire Energy Exchange Parameters request following fields were deleted:

- currMaxBlcBidNum
 - currMaxBlcBidQty
 - currMaxPrcStepNum
 - engyBlcBidOptimLim
 - engyBlcBidOptimMinPrcDiff
 - engyMaxPrc
 - engyTsoCod
 - engyTsoMktArea
 - nextMaxBlcBidNum
 - nextMaxBlcBidQty
 - nextMaxPrcStepNum
 - summerTimBegDat
 - summerTimBegHr
 - summerTimEnblInd
 - summerTimEndDat
 - summerTimEndHr
-