



DEUTSCHE BÖRSE
CASH MARKET

Xetra® Release 17.0

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

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
Programming Final Version

2 Backward Compatibility

Xetra® Release 17.0 will be a mandatory release. Thus, its current technical application version-number (AVN) will be changed to XETR_AVN_170 = 170.

Application request backward compatibility to the previous Xetra® Release 16.0 will not be supported.

3 Changes in the VALUES Call Interface

Xetra® Release 17.0 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 17.0 software kits are required.

4 New Application Requests

There are no new applications request introduced with Xetra release 17.0.

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 Add User

Request: The field *maxOrdrQty* is added.

Response: The field *maxOrdrQty* is added.

5.2 Xetra Delete Order

Request: The fields *executingTrader*, *executingTraderInd*, *invDecisionMaker* and *investmentInd* are added.

5.3 Xetra Delete Quote

Request: The fields *executingTrader*, *executingTraderInd*, *invDecisionMaker* and *investmentInd* are added.

5.4 Xetra Delete Stop Order

Request: The fields *executingTrader*, *executingTraderInd*, *invDecisionMaker* and *investmentInd* are added.

5.5 Xetra Delete User

Request: The field *maxOrdrQty* is added.

5.6 Xetra Enter Mass Quote

Request: The fields *executingTrader*, *executingTraderInd*, *invDecisionMaker*, *investmentInd* and *liqProvFlg* are added.

5.7 Xetra Enter Order

Request: The fields *executingTrader*, *executingTraderInd*, *clientId*, *invDecisionMaker*, *investmentInd* and *liqProvFlg* are added.

5.8 Xetra Enter Quote

Request: The fields *executingTrader*, *executingTraderInd*, *invDecisionMaker*, *investmentInd* and *liqProvFlg* are added.

5.9 Xetra Enter Stop Order

Request: The fields *executingTrader*, *executingTraderInd*, *clientId*, *invDecisionMaker*, *investmentInd* and *liqProvFlg* are added.

5.10 Xetra Inquire All Trades

Response: The constant INQ_ALL_TRD_REC_MAX is changed to ~~60~~53. The fields *algoTrdInd* and *utcTranTimestamp* ~~is~~are added.

5.11 Xetra Inquire Exchange Information

Response: The field *utcOffset* is added.

5.12 Xetra Inquire Member Order

Response: The constant INQ_MBR_ORDR_REC_MAX is changed to 9. The fields *liqProvFlg*, *executingTrader*, *executingTraderInd*, *clientId*, *invDecisionMaker* and *investmentInd* are added.

5.13 Xetra Inquire Member Trade

Response: The fields *aggressorInd*, *matchId* and *utcTranTimestamp* ~~is~~are added.

5.14 Xetra Inquire Own Trade

Response: The fields *aggressorInd*, *matchId* and *utcTranTimestamp* ~~is~~are added.

5.15 Xetra Inquire Own Member Trade

Response: The fields *aggressorInd*, *matchId* and *utcTranTimestamp* ~~is~~are added.

5.16 Xetra Inquire Order

Response: The constant *OWN_ODR_RES_GRP_MAX* is changed to 9. The fields *liqProvFlg*, *executingTrader*, *executingTraderInd*, *clientId*, *invDecisionMaker* and *investmentInd* are added.

5.17 Xetra Inquire Quote

Response: The constant *QUO_ARY_2_MAX* is changed to 12. The fields *liqProvFlg*, *executingTrader*, *executingTraderInd*, *invDecisionMaker* and *investmentInd* are added.

5.18 Xetra Inquire Trade

Response: The fields *aggressorInd*, *matchId* and *utcTranTimestamp* ~~is~~are added.

5.19 Xetra Inquire User

Request: The field *maxOrdrQty* is added.

Response: The field *maxOrdrQty* is added.

5.20 Xetra Inquire User List

Response: The constant *OCC_X_TIM_GRP_6_MAX* is changed to 35. The field *maxOrdrQty* is added.

5.21 Xetra Modify Order

Request: The fields *executingTrader*, *executingTraderInd*, *clientId*, *invDecisionMaker*, *investmentInd* and *liqProvFlg* are added.

5.22 Xetra Modify Stop Order

Request: The fields *executingTrader*, *executingTraderInd*, *clientId*, *invDecisionMaker*, *investmentInd* and *liqProvFlg* are added.

5.23 Xetra Modify User

Request: The field *maxOrdrQty* is added.

Response: The field *maxOrdrQty* is added.

5.24 Xetra Subscribe All Trade Prices

Broadcast: The fields *algoTrdInd* and *utcTranTimestamp* ~~is~~are added.

5.25 Xetra Subscribe Matching Event

Broadcast: The fields *liqProvFlg*, *executingTrader*, *executingTraderInd*, *clientId*, *invDecisionMaker* and *investmentInd* are added.

5.26 Xetra Subscribe Order Execution Confirmation

Broadcast: The fields *liqProvFlg*, *executingTrader*, *executingTraderInd*, *invDecisionMaker* and *investmentInd* are added.

5.27 Xetra Subscribe Trade Confirmation

Broadcast: The fields *aggressorInd*, *matchId* and *utcTranTimestamp* ~~is~~are added.

6 New Fields

6.1 executingTrader

~~This field identifies the person or algorithm within the member of the trading venue who is responsible for the execution of the transaction resulting from the order or quote. This field contains the Id of submitting trader for MiFID II reporting requirement and refers to execution within firm. Its content is encoded by the member on request entry using a numeric short code.~~

This field is used to identify the person or algorithm within the member of the trading venue who is responsible for the execution of the transaction resulting from the order or quote. This field contains the information of submitting trader for MiFID II reporting requirement and refers to execution within firm. Its content is encoded by members on request entry using either the short code to identify the person or the numeric identifier of algorithm.

The maximum length is UInt64.

Min Limit:	CSHM_MIN_EXEC_TRADER_ID_LEN	"0"
Max Limit:	CSHM_MIN_EXEC_TRADER_ID_LEN	"18446744073709551615"

6.2 executingTraderInd

This field defines the character of value submitted in ExecutingTrader field.

Valid Values:	XETRA_EXETRD_HUMAN	"0"
	Human	

Valid Values:	XETRA_EXETRD_ALGO	"1"
	Algo	

6.3 clientId

The field identifies the client of the trading member. Its content is encoded by the members on request entry using a numeric short code. PNAL and AGGR have to be encoded as short codes as well.

The maximum length is Int64_MAX.

Type:		Numeric
Length:		CLIENT_ID_LEN(19)
Min Limit:	CSHM_MIN_CLIENT_ID_LEN	"0"
Max Limit:	CSHM_MAX_CLIENT_ID_LEN	"9223372036854775807"

6.4 invDecisionMaker

~~This field identifies the person or the algorithm within the member or participant of the trading venue who is responsible for the investment decision. Its content is encoded by the members on request entry using a numeric short code.~~
The field is used to identify the person or the algorithm within the member or participant of the trading venue who is responsible for the investment

decision. Its content is encoded by the members on request entry using a numeric short code. Its content is encoded by the members on request entry using either the short code to identify the person or the numeric identifier of algorithm.

The maximum length is Int64_MAX.

Type:		Numeric
Length:		INV_DECISION_MKR_ID_LEN(19)
Min Limit:	CSHM_MIN_INV_DEC_MKR_ID_LEN	"0"
Max Limit:	CSHM_MAX_INV_DEC_MKR_ID_LEN	"9223372036854775807"

6.5 investmentInd

This field identifies whether the field InvDecisionMaker contains the information of a person or an algorithm.

Valid Values:	XETRA_INVEST_NONE	"0"
	Empty	
Valid Values:	XETRA_INVEST_ALGO	"1"
	Algo	
Valid Values:	XETRA_INVEST_HUMAN	"2"
	Human	

6.6 liqProvFlg

This field is used to mark the order or the quote as being entered as part of the new market making strategy.

This flag is mandatory for the orders entered with account type 'M'.

Valid Values:	XETRA_CONST_YES	"Y"
	Order/Quote marked for liquidity provision	
Valid Values:	XETRA_CONST_NO	"N"
	Order/Quote not marked for liquidity provision	

6.7 matchId

This field contains the unique match ID in Xetra.

<u>Type:</u>	<u>Numeric</u>
<u>Length:</u>	<u>9</u>

6.8 aggressorInd

This field indicates if the partial or full executions stems from passive or aggressive match order. Auction matching is marked as AGGRESOR_NONE.

Valid Values:	AGGRESSOR_IND_PASSIVE	"1"
	Passive	
Valid Values:	AGGRESSOR_IND_AGGRESSIVE	"2"
	Aggressive	
Valid Values:	AGGRESSOR_IND_NONE	"3"
	None	

6.9 utcOffset

This field indicates the offset from UTC in regards to Frankfurt time .

Type: Numeric

Length: 1

6.10 [utcTranTimestamp](#)

[This field displays the transaction time in milliseconds in UTC.](#)

[Type:](#) [Numeric](#)

[Length:](#) [9](#)

6.11 algoTrdInd

This field indicates if at least one order or quote of a trade has been entered with field Executing-TraderInd set to 1 (Algo). If an order or quote which has the code of the AlgoID in the field "Executing Trader" - specified by the "Executing Trader Indicator"-, than the trade price will be marked as algorithmic in the field "Algorithmic Trade indicator".

Valid Values: XETRA_ALGO_IND_NONE "0"

None

Valid Values: XETRA_ALGO_IND_ALGO "1"

Order/Quote entered with EexecutingTraderInd with value 1

6.12 maxOrdrQty

The maximum order quantity defines the maximum limit of tradable quantity per trader and order.

Type: Numeric

Length: MAX_ORDR_QTY_LEN(12)+1

7 Changes in Data Fields

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

7.1 mktSeg

New constants are added to support new market segment:

Valid Values: MKT_SEG_KMUSEG "056"

Xetra Frankfurt 2 - KMU Segment

Valid Values: MKT_SEG_BSCBRD "057"

Xetra Frankfurt 2 - Basic Board

8 Deleted Data Fields

In this chapter, deleted fields are described.

8.1 `complianceId`

This field is replaced with new field `executingTrader` as mentioned in Chapter 5.

This field was used in following requests:

Where sent:

- Xetra Delete Order
 - Xetra Delete Quote
 - Xetra Delete Stop Order
 - Xetra Enter Cross Request
 - Xetra Enter Mass Quote
 - Xetra Enter Order
 - Xetra Enter Quote
 - Xetra Enter Quote Request
 - Xetra Enter Stop Order
 - Xetra Modify Order
 - Xetra Modify Stop Order
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