XETRA Circular 70/04

Deutsche Börse



To the Xetra[®] Members and Vendors

Recipients:

General, Traders, System Administrators – all platforms

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Announcement of Xetra Release 7.1

June 7, 2004

Dear Sir or Madam,

Deutsche Börse AG is pleased to announce that it will introduce a new Xetra release. The production launch of Xetra Release 7.1 is scheduled for **December 6, 2004**.

The new release focuses on providing the necessary enhancements for continuous trading of subscription rights and for the introduction of an "Online Times and Sales Sheet". Additional components cover performance and maintenance measures. Participants of the European Energy Exchange will also benefit from a new trading model that takes into account the special requirements of energy markets.

The main changes, which will come into effect with Xetra Release 7.1, are:

• Continuous Trading of Subscription Rights on Xetra

The release implements the necessary adaptations which have been identified as necessary for a continuous, electronic trading of subscription rights. Xetra will offer subscriptions rights from January 1, 2005, depending on the decision of the individual lead manager. Subscription rights will be traded in a dedicated trading model combining elements of the Initial Public Offering (IPO) Auction and of the usual Continuous Trading model. In addition, the release introduces a new parameter, the "minimum order size". Only orders with a size of at least the size determined by that parameter may participate in the trading process.



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RABitte beachten: neue TelekommunikationsnummernPlease note our new telecommunication numbers

• Online Times and Sales Sheet

The "Online Times and Sales Sheet" is a functionality which is already offered within the Eurex trading system. With the new release this functionality will also be available for Xetra members. Xetra members will be able to query a complete history of prices and volumes for the current and the four preceding business days. The "Online Times and Sales Sheet" is provided by means of a new VALUES Request and a new window in the Xetra J-Trader GUI.

Xetra Release 7.1 requires the installation of GATE 3.3. The new GATE version will already be provided with Eurex Release 7.0. Please note that with the start of Xetra Release 7.1 only the operating systems Windows 2000 Service Pack 4, Windows XP Professional Service Pack 1 & 1a as well as SUN Solaris 8 (HW 02/02 and higher) will be supported. Support for Windows 2000 Service Pack 2 and for Windows XP Professional without Service Pack will be discontinued with the start of Xetra Release 7.1.

Xetra Release 7.1 is a mandatory release and is not backwards compatible. Please be aware that members must install VALUES API Release 7.1, the latest version of the Xetra J-Trader and GATE 3.3. Thus, existing in-house or third-party applications also have to be adapted.

Simulation start for Xetra Release 7.1 is currently scheduled for October 18, 2004. For further information please refer to the attached Communication Calendar.

Should you have any further questions or need additional information please do not hesitate to contact the Customer Support Team at

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Yours faithfully

Jens Hachmeister

Dr. Kai-Oliver Maurer

Enclosure

Introduction of Xetra[®] Release 7.1 Communication Calendar/Document Distribution

Release Announcement	07.06.2004
Release Description	♦ 07.06.2004
VALUES API Modification Announcement	07.06.2004
Member Information Package	25.06.2004
Functional Description	♦ 25.06.2004
Technical Description	♦ 25.06.2004
Member Activity Plan	♦ 30.07.2004
VALUES API ProgrVer Vol5	♦ 30.07.2004
Market Model	♦ 10.09.2004
Common Sizing Guidelines	♦ 24.09.2004
Member Front End Development Guide (GATE 3.3)	♦ 24.09.2004
Member Front End Development Guide	♦ 24.09.2004
Security Administration Guide	♦ 24.09.2004
Member Simulation Guide	♦ 01.10.2004
Preliminary Exchange Trading System User Guide	♦ 01.10.2004
Member Simulation Scripts & Schedule	♦ 01.10.2004
Front End Installations Guide	♦ 01.10.2004
Front End Operations Guide	♦ 01.10.2004
Exchange Rules & Regulations	♦ 06.10.2004
Simulation Kit & Notes	♦ 08.10.2004
Production Kit & Notes	26.11.2004 🔷
Final Exchange Trading System User Guide	26.11.2004 🔷



Xetra[®] Release 7.1

Release Description

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Release Description

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Release Description	

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1 Introduction

This document describes improvements and developments, which will be implemented with Xetra Release 7.1. The release description is written for Xetra project co-ordinators, system administrators and trading department personnel. It provides an outline of the new functionality and the technical changes. The production start for this release is planned for December 6, 2004.

Xetra Release 7.1 is characterized by the introduction of subscription rights trading on Xetra, which is scheduled for January 2005. In addition an Online Times and Sales Sheet is provided that allows members to inquire all prices of an instrument of the current and the last four business days.

For the European Energy Exchange (EEX) a new trading model is introduced that allows a price determination based on the requirements of the energy market.

Xetra Release 7.1 is a mandatory release and not backwards compatible. This means that members have to install the newest version of the Xetra J-Trader and GATE 3.3. Existing in-house and third party applications have to be adapted to changes in the VALUES API interface.

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2 Subscription Rights Trading on Xetra

Xetra Release 7.1 will support subscription rights trading. As trading of subscription rights follows own trading rules, the current Xetra functionalities have to be modified to comply with the needs of subscription rights trading.

2.1 Trading Model

For subscription rights a combination of already existing Xetra functionalities will be used.

From the first trading day until the second last trading day subscription rights will be traded in the continuous trading trading model. The first trading day begins with an IPO (Initial Public Offering) auction simultaneously to the FWB floor auction. After the first price determination, a regular intraday auction is triggered to uncross the order book. Afterwards the trading schedule of the first trading day is analogous to the trading schedule of the underlying equity. However, the closing auction is scheduled a few minutes earlier for the subscription rights.

Starting on the second trading day until the second last trading day the trading schedule equals the trading schedule of the underlying equity, with the exception of closing auction times, which will be scheduled a few minutes earlier for the subscription rights.

All remaining open orders are deleted during the batch of the second last trading day.

On the last trading day the trading model is changed to one auction only. The auction will be performed as an IPO auction and will take place at the same time as the FWB floor auction.

The details of subscription rights trading model on Xetra will be provided with the Xetra Market Model Equities Release 7.1.

2.2 Minimum Order Size

In order to define the ability to participate in continuous trading of subscription rights a minimum order size is introduced on Xetra. With the introduction of Xetra Release 7.1 the minimum order size will be set to a value equal to the minimum tradable unit for all existing instruments. For subscription rights the minimum order size will be set to a higher value than the minimum tradable unit. At a later point in time the minimum order size may be set to a value higher than the minimum tradable unit for other instruments as well. The minimum order size is defined as a minimum quantity in pieces accepted by the Xetra system. Starting from the minimum order size, any quantity which is a multiple of the minimum tradable unit can be entered. If an order with a quantity below the minimum order size is entered into the Xetra system, the order will be rejected with an error message. This is also valid for Xetra BEST orders.

For iceberg orders the total quantity of the order is validated against the minimum order size.

Partially executed orders with a remaining quantity below minimum order size will remain in the order book and can be matched during continuous trading and auction trading.

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Example 1:

- minimum order size = 1000 subscription rights, minimum tradable unit = 1
 - Case A: Order with quantity 1000 = > order sent to order book
 - Case B: Order with quantity 999 = > order rejected from Xetra System
 - Case C: Order with quantity 1001 = > order sent to the order book

Order modifications will also be validated against the minimum order size. Limit changes will always be possible independent of the minimum order size. If the order quantity after an order modification is below the minimum order size the modification will be rejected. For partially executed orders with a remaining quantity below the minimum order size an exception exists. It is always possible to increase the quantity of partially executed orders, even if the modified order quantity is below the minimum order size.

Example 2:

- minimum order size = 1000 subscription rights, minimum tradable unit = 1
 - Case A: Modification of the quantity of a not executed order from 2000 to 1000 = > modification is allowed
 - Case B: Modification of the quantity of a partially executed order from 400 to 700
 - => modification is allowed
 - Case C: Modification of the quantity of a partially executed order from 900 to 800 = > modification is rejected
 - Case D: Modification of the quantity of a partially executed order from 1000 to 800
 - => modification is rejected

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3 Online Times and Sales Sheet

With Xetra Release 7.1 a new Online Times and Sales Sheet window will be introduced on the Xetra J-Trader. The information for this window will be provided via a new VALUES request.

The Online Times and Sales Sheet window allows members to request all prices for the current business day and the previous four business days. Trades can be selected for an instrument, a profile or an instrument group.

An additional filter window will be introduced to allow members to restrict the selection with the filter criteria date, time, price and trade type.

💐 DEV: Online Times and Sales Sheet	
Window Select Columns	<u>H</u> elp
Profile O Instr O InstrGrp Exch: FFM	U <u>p</u> date
Exch Date Time ISIN WKN Instr TrdType Prc Qty Curr	
90041 NO FILTER SELECTED	

Figure 1: Online Times and Sales Sheet window

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4 Introduction of a New Trading Model for the European Energy Exchange

A new trading model "Manual Auction" is introduced. Instruments traded in Xetra Frankfurt will however not be traded in this new trading model. The trading model will be used for instruments of the European Energy Exchange. For the new trading model several new VALUES requests are added. Existing VALUES requests will be adapted with new valid values. The details of these VALUES changes will be described in the "VALUES API Modification Announcement Xetra Release 7.1".

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5 Adaptation of the VALUES API Interface

Xetra Release 7.1 updates the VALUES API interface, which is the basis for all introduced functionality. For detailed information please refer to the document "VALUES API Modification Announcement Xetra Release 7.1".

Xetra Release 7.1 requires the installation of the new GATE version 3.3.



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VALUES API Modification Announcement

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1 Introduction

This document provides an overview of the enhancements in Xetra's VALUES API that become effective with the introduction of Xetra Release 7.1 as compared to the current version (i.e. Release 7.0).

The new VALUES documentation will be published as

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

together with the VALUES Header Packages for the Sun and Windows platforms on the public website of Deutsche Börse AG,

http://www.deutsche-boerse.com

in the Technology Services section. Please refer to the Xetra Release 7.1 Communication Calendar for the publication dates.

All application requests, subscriptions and broadcasts that are available with Xetra Release 7.1 are listed in chapter 4 together with an indication whether the request has been updated from Xetra Release 7.0. The changes to VALUES API planned to be performed are described in detail within chapter 5.

2 Backward Compatibility

Xetra Release 7.1 will be a mandatory release.

Application request backward compatibility to the previous Release 7.0 will <u>not</u> be supported. The technical application version number (AVN) will be changed to $XETR_AVN_071 = 71$.

3 Changes in the VALUES Call Interface

Xetra Release 7.1 will be shipped with the new GATE Release 3.3. GATE Release 3.3 will be a <u>mandatory</u> release for Xetra Release 7.1.

There are no interface changes as compared to GATE Release 3.2. Also the technical call interface version number (CVN) remains unchanged at $CVN_012 = "012"$.

3.1 Broadcast Extensions

The Broadcast Extension mechanisms that may be supplied by an exchange application when using GATE Release 3.3 (compare GATE documentation) will not be implemented within Xetra Release 7.1. That is, broadcast authorization and broadcast clustering will not be applicable for this Release of the Xetra exchange application.

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4 Overview of Supported Application Requests and Broadcasts

This chapter provides a list of all application requests and broadcasts which are supported by the Xetra VALUES API. The following table explains how a request might be affected by changes introduced in the new release.

Xetra Release 7.1 Action	Description
no change	The request is unchanged
new	The request or broadcast will be introduced new
layout change	The layout of a request, response, subscription or broadcast structure used in the request will be changed
valid value change	New or changed valid values will be defined for a field contained in the request or broadcast structure.

Table 4.1 Descriptions of Xetra Release 7.1 actions

A more detailed description of all modifications, including those which do not change application request layouts is provided in the next chapter.

4.1 List of Application Requests

The application requests are grouped by functional category. The last column indicates how an application request or broadcast is affected by changes introduced with Xetra Release 7.1.

Application Request	Entry Point	Message Type	Xetra Release 7.1 Action
Xetra Enter Order	VCI_Submit	Req. / Resp.	no change
Xetra Modify Order	VCI_Submit	Req. / Resp.	no change
Xetra Delete Order	VCI_Submit	Req. / Resp.	no change
Xetra Inquire Order	VCI_Submit	Req. / Resp.	no change
Xetra Inquire Execution Confirmation	VCI_Submit	Req. / Resp.	no change
Xetra Enter Stop Order	VCI_Submit	Req. / Resp.	no change
Xetra Modify Stop Order	VCI_Submit	Req. / Resp.	no change
	Xetra Enter Order Xetra Modify Order Xetra Delete Order Xetra Inquire Order Xetra Inquire Execution Confirmation Xetra Enter Stop Order	Xetra Enter OrderVCI_SubmitXetra Modify OrderVCI_SubmitXetra Delete OrderVCI_SubmitXetra Inquire OrderVCI_SubmitXetra Inquire Execution ConfirmationVCI_SubmitXetra Enter Stop OrderVCI_Submit	Xetra Enter Order VCI_Submit Req. / Resp. Xetra Modify Order VCI_Submit Req. / Resp. Xetra Delete Order VCI_Submit Req. / Resp. Xetra Inquire Order VCI_Submit Req. / Resp. Xetra Inquire Execution Confirmation VCI_Submit Req. / Resp. Xetra Enter Stop Order VCI_Submit Req. / Resp.

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Functional Category	Application Request	Entry Point	Message Type	Xetra Release 7.1 Action
	Xetra Delete Stop Order	VCI_Submit	Req. / Resp.	no change
	Xetra Inquire Order Fee	VCI_Submit	Req. / Resp.	no change
	Xetra Adjust Dividend Payment	VCI_Submit	Req. / Resp.	no change
Market Information				
	Xetra Inquire Inside Market	VCI_Submit	Req. / Resp.	valid value change
	Xetra Inquire Public Order Book	VCI_Submit	Req. / Resp.	no change
Trade Maintenance				
	Xetra Modify Trade	VCI_Submit	Req. / Resp.	no change
	Xetra Inquire Trade	VCI_Submit	Req. / Resp.	no change
	Xetra Inquire Own Trade	VCI_Submit	Req. / Resp.	no change
	Xetra Inquire Give Up Take Up Trade	VCI_Submit	Req. / Resp.	no change
	Xetra Give Up Trade	VCI_Submit	Req. / Resp.	no change
	Xetra Take Up Trade	VCI_Submit	Req. / Resp.	no change
	Xetra Approve Give Up Take Up Trade	VCI_Submit	Req. / Resp.	no change
	Xetra Inquire All Trades	VCI_Submit	Req. / Resp.	new
Other Requests				
	Xetra Change Password	VCI_Submit	Req. / Resp.	no change
	Xetra Reset Password	VCI_Submit	Req. / Resp.	no change
	Xetra Inquire News List	VCI_Submit	Req. / Resp.	no change
	Xetra Inquire News	VCI_Submit	Req. / Resp.	no change
	Xetra Inquire Report Selection List	VCI_Submit	Req. / Resp.	no change
	Xetra Modify Report Selection	VCI_Submit	Req. / Resp.	no change
	Xetra Inquire Exchange Information	VCI_Submit	Req. / Resp.	no change

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Functional Category	Application Request	Entry Point	Message Type	Xetra Release 7.1 Action
	Xetra Request Broadcast Re- transmission	VCI_Submit	Req. / Resp.	no change
Reference Data				
	Xetra Inquire Instrument	VCI_Submit	Req. / Resp.	layout change, valid value change
	Xetra Inquire Instrument List	VCI_Submit	Req. / Resp.	no change
	Xetra Inquire Filtered Instrument Profile	VCI_Submit	Req. / Resp.	no change
User Maintenance				
	Xetra Inquire User List	VCI_Submit	Req. / Resp.	no change
	Xetra Inquire User	VCI_Submit	Req. / Resp.	no change
	Xetra Add User	VCI_Submit	Req. / Resp.	no change
	Xetra Modify User	VCI_Submit	Req. / Resp.	no change
	Xetra Delete User	VCI_Submit	Req. / Resp.	no change
Quote Maintenance				
	Xetra Enter Quote	VCI_Submit	Req. / Resp.	no change
	Xetra Delete Quote	VCI_Submit	Req. / Resp.	no change
	Xetra Inquire Quote	VCI_Submit	Req. / Resp.	no change
Quote Request Maint	tenance			
	Xetra Enter Quote Request	VCI_Submit	Req. / Resp.	no change
OTC Processing				
	Xetra Enter OTC Trade	VCI_Submit	Req. / Resp.	no change
	Xetra Approve OTC Trade	VCI_Submit	Req. / Resp.	no change
	Xetra Delete OTC Trade	VCI_Submit	Req. / Resp.	no change
	Xetra Inquire OTC Trade	VCI_Submit	Req. / Resp.	no change
Instrument Group Ma	aintenance			
	Xetra Inquire Instrument Group	VCI_Submit	Req. / Resp.	no change

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Functional Category	Application Request	Entry Point	Message Type	Xetra Release 7.1 Action
	Xetra Inquire Current Instrument Group	VCI_Submit	Req. / Resp.	no change
	Xetra Inquire Instrument Group List	VCI_Submit	Req. / Resp.	no change
	Xetra Inquire Current Instrument Group List	VCI_Submit	Req. / Resp.	no change
Trading Assignment	Maintenance			
	Xetra Inquire Subgroup Instrument Group Assignment List	VCI_Submit	Req. / Resp.	no change
	Xetra Inquire Current Subgroup Instrument Group Assignment List	VCI_Submit	Req. / Resp.	no change
	Xetra Add Subgroup Instrument Group Assignment	VCI_Submit	Req. / Resp.	no change
	Xetra Delete Subgroup Instrument Group Assignment	VCI_Submit	Req. / Resp.	no change
	Xetra Inquire Subgroup List	VCI_Submit	Req. / Resp.	no change
	Xetra Inquire Current Subgroup Quotation Provider Licenses	VCI_Submit	Req. / Resp.	valid value change
Designated Sponsor	Maintenance			
	Xetra Inquire Subgroup Betreuer License	VCI_Submit	Req. / Resp.	no change
	Xetra Inquire Current Subgroup Betreuer License	VCI_Submit	Req. / Resp.	no change
	Xetra Add Subgroup Betreuer License	VCI_Submit	Req. / Resp.	no change
	Xetra Delete Subgroup Betreuer License	VCI_Submit	Req. / Resp.	no change
Energy Trading				
	Xetra Enter Energy Hourly Bid	VCI_Submit	Req. / Resp.	new

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Functional Category	Application Request	Entry Point	Message Type	Xetra Release 7.1 Action
	Xetra Delete Energy Hourly Bid	VCI_Submit	Req. / Resp.	new
	Xetra Enter Energy Block Bid	VCI_Submit	Req. / Resp.	new
	Xetra Modify Energy Block Bid	VCI_Submit	Req. / Resp.	new
	Xetra Delete Energy Block Bid	VCI_Submit	Req. / Resp.	new
	Xetra Inquire Energy Hourly Bid	VCI_Submit	Req. / Resp.	new
	Xetra Inquire Energy Block Bid	VCI_Submit	Req. / Resp.	new
	Xetra Inquire Energy Auction Detail	VCI_Submit	Req. / Resp.	new
	Xetra Inquire Energy Exchange Parameters	VCI_Submit	Req. / Resp.	new

Table 4.2 VALUES API supported application requests

4.2 List of Subscriptions and Broadcasts

This chapter lists all subscriptions and broadcasts supported by the Xetra VALUES API. The table shows the subscriptions and broadcast layouts for each stream. There are no layout changes in Xetra Release 7.1 in subscriptions and broadcasts.

Subscription / Broadcast	Entry Point	Message Type	Xetra Release 7.1 Action
Xetra Subscribe Inside Market	VCI_Subscribe	Broadcast Subscription	no change
Xetra Inside Market Broadcast	VCI_Dispatch	Broadcast Layout	valid value change
Xetra Subscribe Quote Request	VCI_Subscribe	Broadcast Subscription	no change
Xetra Quote Request Broadcast	VCI_Dispatch	Broadcast Layout	no change
Xetra Subscribe Ticker	VCI_Subscribe	Broadcast Subscription	no change
Xetra Ticker Broadcast	VCI_Dispatch	Broadcast Layout	no change
Xetra Subscribe State Change Information	VCI_Subscribe	Broadcast Subscription	no change

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Subscription / Broadcast	Entry Point	Message Type	Xetra Release 7.1 Action
Xetra State Change Information Broadcast	VCI_Dispatch	Broadcast Layout	no change
Xetra Subscribe News	VCI_Subscribe	Broadcast Subscription	no change
Xetra News Broadcast	VCI_Dispatch	Broadcast Layout	no change
Xetra Subscribe Order Execution Confirmation	VCI_Subscribe	Broadcast Subscription	no change
Xetra Order Execution Confirmation Broadcast	VCI_Dispatch	Broadcast Layout	no change
Xetra Last Order Execution Confirmation Broadcast	VCI_Dispatch	Broadcast Layout	no change
Xetra Order Execution Confirmation No Data Broadcast	VCI_Dispatch	Broadcast Layout	no change
Xetra Subscribe Quote Execution Confirmation	VCI_Subscribe	Broadcast Subscription	no change
Xetra Quote Execution Confirmation Broadcast	VCI_Dispatch	Broadcast Layout	no change
Xetra Quote Execution Confirmation No Data Broadcast	VCI_Dispatch	Broadcast Layout	no change
Xetra Subscribe Trade Confirmation	VCI_Subscribe	Broadcast Subscription	no change
Xetra Trade Confirmation Broadcast	VCI_Dispatch	Broadcast Layout	no change
Xetra Last Trade Confirmation Broadcast	VCI_Dispatch	Broadcast Layout	no change
Xetra Trade Confirmation No Data Broadcast	VCI_Dispatch	Broadcast Layout	no change
Xetra Subscribe Give Up Take Up Trade	VCI_Subscribe	Broadcast Subscription	no change
Xetra Give Up Take Up Trade Broadcast	VCI_Dispatch	Broadcast Layout	no change
Xetra Give Up Take Up Trade No Data Broadcast	VCI_Dispatch	Broadcast Layout	no change

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Subscription / Broadcast	Entry Point	Message Type	Xetra Release 7.1 Action
Xetra Subscribe Betreuer Quote Request	VCI_Subscribe	Broadcast Subscription	no change
Xetra Betreuer Quote Request Broadcast	VCI_Dispatch	Broadcast Layout	no change
Xetra Betreuer Quote Request No Data Broadcast	VCI_Dispatch	Broadcast Layout	no change
Xetra Subscribe OTC Information	VCI_Subscribe	Broadcast Subscription	no change
Xetra OTC Information Broadcast	VCI_Dispatch	Broadcast Layout	no change
Xetra OTC Information No Data Broadcast	VCI_Dispatch	Broadcast Layout	no change
Xetra Subscribe Issuer Quote Request	VCI_Subscribe	Broadcast Subscription	no change
Xetra Issuer Quote Request Broadcast	VCI_Dispatch	Broadcast Layout	no change
Xetra Subscribe Unreliable Public Broadcast Gaps	VCI_Subscribe	Broadcast Subscription	no change
Xetra Unreliable Public Broadcast Gaps Broadcast	VCI_Dispatch	Broadcast Layout	no change

Table 4.3 VALUES API supported subscriptions /broadcasts

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5 Changes in Xetra Application Requests and Responses

This chapter provides a technical description of the planned modifications to Xetra Application Requests and Responses. For detailed information about the new or changed functionalities in Xetra Release 7.1 please refer to the functional documentations.

5.1 Energy Trading

In Xetra Release 7.1 it will be possible to trade energy spot market products. This chapter outlines the new VALUES request added in order to provide trading functionality for an energy spot auction market. For details concerning energy trading and the energy spot auction market model, please refer to the functional documentation. With each new request, a new Ressource Access Level (RAL) constant will be associated. As usual, these RALs will be defined in the header file **resAccLv1.c**.

Xetra Enter Energy Hourly Bid	Enters a new or replaces an existing Energy Hourly Bid. A hourly bid is a pair of up to 250 price-quantity pairs given for a delivery date, a TSO and a delivery hour. A trader can have at most one existing Hourly Bid active for each delivery date, TSO and a delivery hour.
Xetra Delete Energy Hourly Bid	Deletes an existing Energy Hourly Bid.
Xetra Enter Energy Block Bid	Enters a new Energy Block Bid. A block bid consists of a price and up to 24 quantities, given to a combination of a delivery date, a TSO and up to 24 delivery hours.
Xetra Modify Energy Block Bid	Modifies an existing Energy Block Bid.
Xetra Delete Energy Block Bid	Deletes an existing Energy Block Bid.
Xetra Inquire Energy Hourly Bid	Retrieves the existing Energy Hourly Bids of a trader entered for a specific delivery date and TSO.

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Xetra Inquire Energy Block Bid	Retrieves the existing Energy Block Bids of a trader entered for a specific delivery date.
Xetra Inquire Energy Auction Detail	Retrieves information about a member's own delivery schedule ("Fahrplan").
Xetra Inquire Energy Exchange Parameters	Retrieves general parameters used for trading energy spot auction market instruments,

5.2 Online Time And Sales Sheet

A new VALUES request will be added:

Xetra Inquire All Trades	This new request will be applied to provide public
	Online Time and Sales Information to members. Public
	data of all trades for the current business day and the
	previous four business days can be retrieved.

5.3 Minimum Order Size

An new field will be added to the *Xetra Inquire Instrument* response structure:

minOrdrSiz

Minimum Order Size

Indicates the miminum order size for a given Instrument

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5.4 Changes in Data Fields

5.4.1 Changes in prcsStsValCod

Two new valid values will be defined for the Process Status Value Code field, prcsStsValCod:

PRCS_STS_VAL_COD_MICAL	= "MICAL"	Manual Intraday Call
PRCS_STS_VAL_COD_MIFRZ	= "MIFRZ"	Manual Intraday Freeze

These new process states will be used exclusively for the energy spot auction market.

The field prcsStsValCod is contained in the response structure of

- Xetra Inquire Inside Market
- Xetra Subscribe Inside Market
- Xetra Subscribe State Change Information

5.4.2 Changes in trdMdITypCod

A new valid value will be defined for the Trade Model Type Code field, trdMdlTypCod:

TRD_MDL_TYP_COD_MAN_AUCT = "07" Manual Auction Trading Model

This new trade model type will be used exclusively for the energy spot auction market.

The field trdMdlTypCod is contained in the request structure of

• Xetra Inquire Current Subgroup Quotation Provider Licenses

and in the response structure of

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