



## **Xetra® Release 9.0**

### **VALUES API Member Front End Development Guide**

#### **Volume 5 - Xetra Application Requests and Subscriptions**

**Final Version**

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| <b>7.260</b> | <b>ordrTypCod</b>        | <b>327</b> |
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| <b>7.262</b> | <b>otcTrdDat</b>         | <b>329</b> |
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| <b>7.264</b> | <b>otcTrdFlg2</b>        | <b>330</b> |
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| <b>7.266</b> | <b>otcTrdTim</b>         | <b>331</b> |
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| <b>7.268</b> | <b>partNo1</b>           | <b>332</b> |
| <b>7.269</b> | <b>partNoCtpy</b>        | <b>332</b> |
| <b>7.270</b> | <b>partNoF</b>           | <b>333</b> |
| <b>7.271</b> | <b>partNoText</b>        | <b>333</b> |
| <b>7.272</b> | <b>partNoTextOwn</b>     | <b>334</b> |
| <b>7.273</b> | <b>partOsNoTxt</b>       | <b>334</b> |
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| <b>7.275</b> | <b>partSubGrpCod</b>     | <b>336</b> |
| <b>7.276</b> | <b>partSubGrpCod1</b>    | <b>336</b> |
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| <b>7.278</b> | <b>partSubGrpCodF</b>    | <b>337</b> |
| <b>7.279</b> | <b>partSubGrpCodOwn</b>  | <b>338</b> |
| <b>7.280</b> | <b>partSubGrpIdCod</b>   | <b>338</b> |
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| <b>7.286</b> | <b>prcAltMktInd</b>     | <b>341</b> |
| <b>7.287</b> | <b>prcCurrCod</b>       | <b>342</b> |
| <b>7.288</b> | <b>prcNegolInd</b>      | <b>342</b> |
| <b>7.289</b> | <b>prcRsblChkFig</b>    | <b>343</b> |
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| <b>7.334</b> | <b>sprdFactLm</b>       | <b>367</b> |
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| <b>7.340</b> | <b>srpQty</b>           | <b>369</b> |
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| <b>7.343</b> | <b>statChgTyp</b>       | <b>371</b> |
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## **1 Introduction**

The VALUES API interface specification is the developer's guide for designing and implementing applications, which use the VALUES API standard open interface to exchange trading and trading support services. The VALUES API interface specification describes the structure of the interface, how to use the interface and the associated development environment requirements.

The VALUES API is an interface, which provides the functionality and flexibility needed to serve as a standard open interface to Exchange trading and trading support services.

This documentation contains detailed information on the application requests, responses and subscriptions to be used with Xetra® Release 9.0. For a detailed explanation of the VALUES API Call Interface please refer to

*VALUES API Member Front End Development Guide  
Volume 1 – Call Interface.*

---

## **2 VALUES API Concepts used by Xetra**

### **2.1 Services provided by the Xetra System**

Xetra® Release 9.0 offers the following Xervices to a VALUES-based front end application:

#### **Xetra Transaction Xervice**

The Xetra Transaction Xervice provides almost all application requests offered by the Xetra system, including requests which are also available by the Xetra Retransmission Xervice. It is available as long the Xetra back end system is in an online processing state. The Xetra Transaction Xervice is identified by the Xervice Class XETRA\_TXN\_XCLASS.

#### **Xetra Retransmission Xervice**

The Xetra Retransmission Xervice provides application request which serve to retransmit data based on recoverable broadcast messages received by the front end at the current trading day. Its availability is under control of the user and independent of that of the Xetra Transaction Xervice. The Xetra Retransmission Xervice is identified by the Xervice Class XETRA\_RETRANSMISSION\_XCLASS. The following application requests are available through the Xetra Retransmission Xervice:

- Xetra Login
- Xetra Logout
- Xetra Inquire Execution Confirmation
- Xetra Inquire OTC Information
- Xetra Request Broadcast Retransmission

Please refer to section 2.9 of Volume 1 - Call Interface for details on the Xervice Class concept.

### **2.2 Backward Compatibility**

Xetra® Release 9.0 is a mandatory release. The Xetra® Release 9.0 technical application version number (AVN) changes to XETR\_AVN\_090 = 90.

Application request backward compatibility to the previous Xetra® Release 8.1 is not supported.

Xetra® Release 9.0 is shipped with the unchanged GATE Release 3.5. GATE Release 3.5 is a mandatory release for Xetra® Release 9.0.

### **2.3 Recovery Management Services**

In this section the recovery management services supported by the Xetra Exchange application are described.

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### **2.3.1 Overview**

During normal operation, end-user applications submit application requests and receive application responses for each request they send. Similarly, when broadcasts are subscribed to, subscription data is delivered during normal operation. Recovery management must handle a range of exceptions which can occur, such as workstation failure or MISS crashes. Application request resubmission is also part of recovery management.

After a shutdown of the Exchange application, the application is notified via the VCI\_Login callback. Then the callbacks of all pending application requests from the related back end are invoked. Finally, the VCI\_Connect callback (exception callback) is invoked to terminate the series of "exceptional" callbacks.

After a startup of Exchange application, the application is notified via the VCI\_Connect callback. An in-depth description of the mechanisms involved can be found in the Call Interface documentation.

### **2.3.2 Application Request Recovery**

Workstations/MISSes automatically retransmit outstanding requests to the Exchange application, as long as a link exists or can be re-established. The Exchange application does not guarantee delivery of response data. As long as the end-user application recovers through inquiry on current market data, a response is always provided.

### 2.3.3 Subscription Data Recovery

The Xetra Exchange application supports recoverable and unreliable broadcast streams. Broadcast gaps, i.e. broadcasts that get lost on the network and do not reach the end-user application, may occur on both types of streams. However, the Xetra network protocols ensure that under normal operation no broadcasts are lost.

**Recoverable** means that each broadcast contains a unique sequence number that allows applications to track received broadcasts, to detect missed broadcasts, and to recover missed broadcasts from Xetra using the *Xetra Request Broadcast Retransmission* application request. Each of the recoverable streams has its own sequence numbering. The Order Execution Confirmation and Trade Confirmation recoverable streams also contain an 'End of Stream' message, which is sent during the end of day processing when no more broadcasts are to arrive.

Subscription to the private recoverable streams can be done by specific instrument; i.e., only those broadcasts are delivered that belong to the submitted set of instruments. The stream is filtered accordingly, so the stream level sequence number will contain gaps. In addition to the stream sequence number, there is an instrument sequence number in the messages of the private recoverable stream. The instrument sequence number is only used for detection of broadcast gaps on the instrument level. Different messages generate different instrument sequence numbers.

To clarify the concepts of the different sequence numbers consider the following example:

| Sequence Number Type                        | Used for recovery | Broadcasts received |   |   |   |   |   |   |   |
|---------------------------------------------|-------------------|---------------------|---|---|---|---|---|---|---|
| Instrument Sequence Number for Instrument A | No                | 1                   |   | 2 |   |   |   |   |   |
| Instrument Sequence Number for Instrument B | No                | 1                   | 2 | 3 | 4 |   |   |   |   |
| Stream Sequence Number                      | Yes               | 1                   | 2 | 3 | 4 | 5 | 6 | 7 | 8 |

Figure 2.1 - Sequence Numbering Example

Broadcasts delivered for instrument A have the stream sequence numbers 3 and 8, while they have the instrument sequence numbers 1 and 2.

An application can use two strategies to recover information lost due to broadcast gaps:

- Re-request of missing broadcasts using the "Xetra Request Broadcast Retransmission" request
- Inquiry of the data using the adjacent application requests

The following list provides a sample of possible combinations of these two strategies. Apart from these, other combinations are feasible.

- Stream level: The application can re-request missing broadcasts by submitting a retransmission request, specifying the stream sequence numbers of the missing broadcasts.
- Instrument level: The application can use an inquiry to get the most current instrument-specific information from the Exchange application. The instrument sequence number can not be used for instrument specific stream recovery.

In case nothing is to report, a 'No Data' broadcast is sent on a recoverable stream that contains only the stream sequence number. This broadcast does not contain a valid ISIN. The ISIN field is only filled with a special value to identify it as a 'No Data' broadcast. This value is ISIN\_COD\_NO\_DATA.

**Unreliable** means that gaps can be detected but missing broadcast messages cannot be identified nor re-requested.

A special subscription subject is available that enables the transmission of Gap Notifications within a stream it has been used on. Please refer to *section 3.9 of Volume 1 – Call Interface* for details on how to subscribe for Gap Notifications. To recover from a loss of unreliable broadcast messages, inquiry application requests can be used to retrieve the most current information.

The quality of the various Xetra streams are summarized in *Table 2.1*.

| Stream                   | Unreliable | Recoverable |
|--------------------------|------------|-------------|
| Public Data              | X          |             |
| Quote Request            | X          |             |
| Ticker                   | X          |             |
| State Change Information | X          |             |

Table 2.1 - Broadcast Stream Service Quality

(1) 'End of Stream' message provided

(2) 'No Data'/'Invalid Data' message possible

(3) The DS/LM Quote Request Broadcast is used for Designated Sponsors and Liquidity Providers



| Stream                                       | Unreliable | Recoverable           |
|----------------------------------------------|------------|-----------------------|
| News                                         | X          |                       |
| Order Execution Confirmation (private)       |            | X <sup>(1), (2)</sup> |
| Quote Execution Confirmation (private)       | X          |                       |
| Trade Confirmation (private)                 |            | X <sup>(1), (2)</sup> |
| OTC Information (private)                    |            | X <sup>(2)</sup>      |
| DS/LM Quote Request (private) <sup>(3)</sup> |            | X <sup>(2)</sup>      |
| Trade Prices                                 | X          |                       |
| Specialist Specific Information (private)    |            | X                     |
| Issuer Specific Information (private)        |            | X                     |

Table 2.1 - Broadcast Stream Service Quality

(1) 'End of Stream' message provided

(2) 'No Data'/'Invalid Data' message possible

(3) The DS/LM Quote Request Broadcast is used for Designated Sponsors and Liquidity Providers

### 2.3.4 Request Broadcast Retransmission

A broadcast retransmission request is possible for recoverable broadcast messages that have not been received by the application. Before submitting this request, a successful login to the exchange's Xservice that belongs to the Xservice Class XETRA\_TXN\_XCLASS or, alternatively, XETRA\_RETRANSMISSION\_XCLASS (see section 2.9 of Volume 1 - Call Interface for details on the Xservice Class concept) is required. In the response, the *reTransData* field contains the corresponding broadcast structures. Some retransmission requests use varying response formats and multi-record responses. Please refer to section 2.4 - *Application Inquiry Requests* for more details.

### 2.3.5 Specific Broadcast Contents

For recoverable broadcasts, there are specific values defined to indicate that a specific broadcast record is not to be used for normal processing. These values are filled into the *isinCod* field of all broadcast records. Table 2.2 explains the specific broadcast indicators.

| Indicator     | Description                                                                                                  |
|---------------|--------------------------------------------------------------------------------------------------------------|
| End Of Stream | No further broadcasts will be sent at the current trading day.                                               |
| End Of Data   | This broadcast does not hold meaningful information and should be used for sequence number calculation only. |

Table 2.2 - Specific Broadcast Indicator

---

| Indicator    | Description                                                                                                                                                                                                                                                                                                                                                                                                                                |
|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Invalid Data | <p>This broadcast could not be filled with valid data except the sequence number.</p> <p>Such records may occur in case of an exceptional error handling in the broadcast server. The broadcast server will periodically re-request the missing recoverable data. If this data has been obtained successfully, it will be possible to retrieve valid data given for these sequence numbers using the Broadcast Retransmission request.</p> |

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Table 2.2 - Specific Broadcast Indicator

### 2.3.6 Application Request Resubmission

VALUES-based applications can resubmit some application requests multiple times without having them processed more than once. This feature allows VALUES-based applications to, more conveniently, deal with failure and recovery scenarios. The following requests support resubmitting:

- Xetra Enter Order
- Xetra Enter Stop Order
- Xetra Delete Order
- Xetra Delete Stop Order
- Xetra Modify Order
- Xetra Modify Stop Order

For an application request to be safely resubmittable, a resubmission number (*resubmitNo* in *reqControl*) must be defined. This number must be unique per trader and per instrument for one business day. The number must uniquely identify a request and must be the same for both submission and re-submission. If the number is filled incorrectly, the Exchange application can not ensure “at-most-once” processing. If resubmittability is not required, *resubmitNo* should be filled with FALSE.

The Exchange application provides full response data only once. The *resubmitFlag* field in *reqControl* passed with the application response is to indicate if it is a normal application response with data (*resubmitFlag* = FALSE) or an application response which contains the processing status of the original application request but no data (*resubmitFlag* = TRUE). The *resubmitNo* in *reqControl* passed with the application response is the same as the one defined by the application for the corresponding request.

The following private broadcasts also contain the *resubmitNo* to allow VALUES-based applications to relate resubmitted requests with the recoverable private broadcast message:

- Xetra Subscribe Order Execution Confirmation
- Xetra Subscribe Specialist Specific Confirmation

Only confirmations resulting from the Enter, Delete and Modify application requests listed above contain the resubmission number of the related request. Confirmations resulting from the execution of orders already in the market always contain the resubmission number with a value equal to FALSE.

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NOTE: An application request can only be resubmitted by specifying the same data within the request fields. Otherwise the response status is undefined.

---

## 2.4 Application Inquiry Requests

### 2.4.1 Application Request “Paging”

The VALUES API requires one-to-one matching of application requests with application responses. This relationship means that a submission of a single application request results in the receipt of a single application response. If more data is available than will fit within a single application response, a type of “paging” logic must be used to retrieve the full set of data.

The paging logic is based on the submission of successive application requests, each of which identifies a different portion (or “page”) of the data to be retrieved and which receives its own application response. Each page of data may contain zero, one or more records. It is possible that the last page holds no records at all, and it is also possible that a page with less than the maximal number of possible records, including zero records, is not the last page.

Application requests making use of “paging” logic can be identified by the fact that they contain the data field *keyDatCtrlBlc* (KDCB) in both, the application request and application response record layouts. The *keyDatCtrlBlc* is used within an application request to specify the starting point within the data set being requested. Within an application response, *keyDatCtrlBlc* identifies the ending point within the data set that is contained in the application response.

For the initial submission of an application request with a large set of data, the *keyDatCtrlBlc* must be initialized to spaces, using the symbolic KEY\_DAT\_CTRL\_BLC\_SPACE (data field completely filled with this character). On receipt of an application response, the application should use the application data included in the response and check to see if there is more data available.

The existence of more data should be assessed by comparing all bytes of the *keyDatCtrlBlc* to the symbolic constant KEY\_DAT\_CTRL\_BLC\_HIGH. If they are all the same, there is no additional data available. If at least one byte is different, additional data might exist which can be requested by copying the *keyDatCtrlBlc* from the application response into a new application request.

The new application request should be submitted to the Exchange application in the same way as the first application request and with the same request key and filter attributes. This process should be repeated until all data has been retrieved (i.e., *keyDatCtrlBlc* in response is set to KEY\_DAT\_CTRL\_BLC\_HIGH). The content of the *keyDatCtrlBlc* must not be used for any other purpose than described here.

Figure 2.2 below depicts the flowchart of application request “Paging” processing.

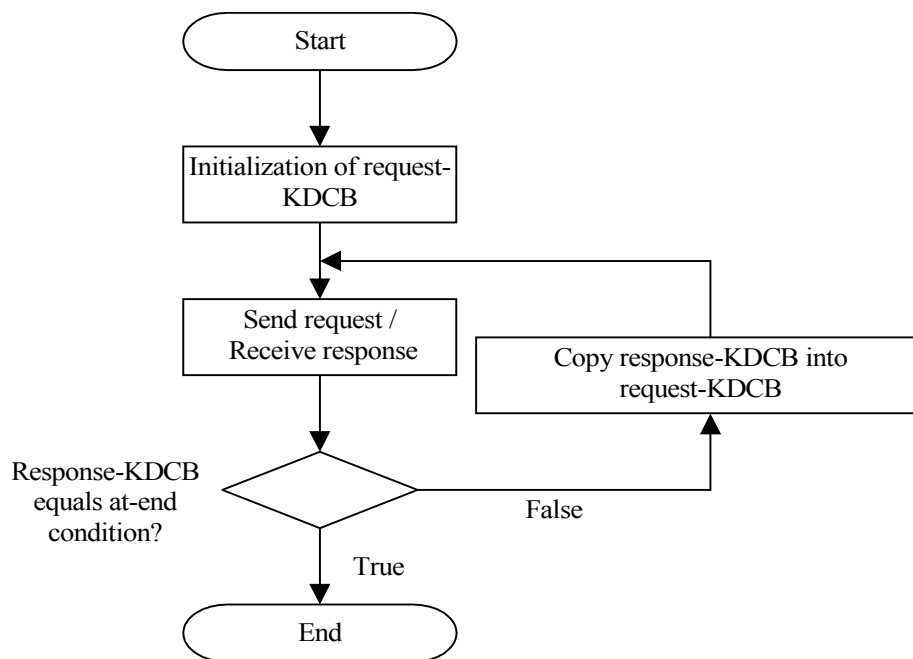


Figure 2.2 - Flowchart Application Request "Paging"

### 2.4.2 Multiple ISIN Inquiry

Inquiry requests for Orders, Trades, Own Trades, Inside Market, Quotes, Execution Confirmations and Order Fees are multiple ISIN requests. The following list gives some examples for multi ISIN application requests:

- Xetra Inquire Execution Confirmation
- Xetra Inquire Filtered Instrument Profile
- Xetra Inquire Inside Market
- Xetra Inquire Order
- Xetra Inquire Order Fee
- Xetra Inquire Own Trade
- Xetra Inquire Quote
- Xetra Inquire Trade
- Xetra Inquire All Trades

The following sample for Inquire Order shows how multiple instrument inquiries are handled in Xetra.

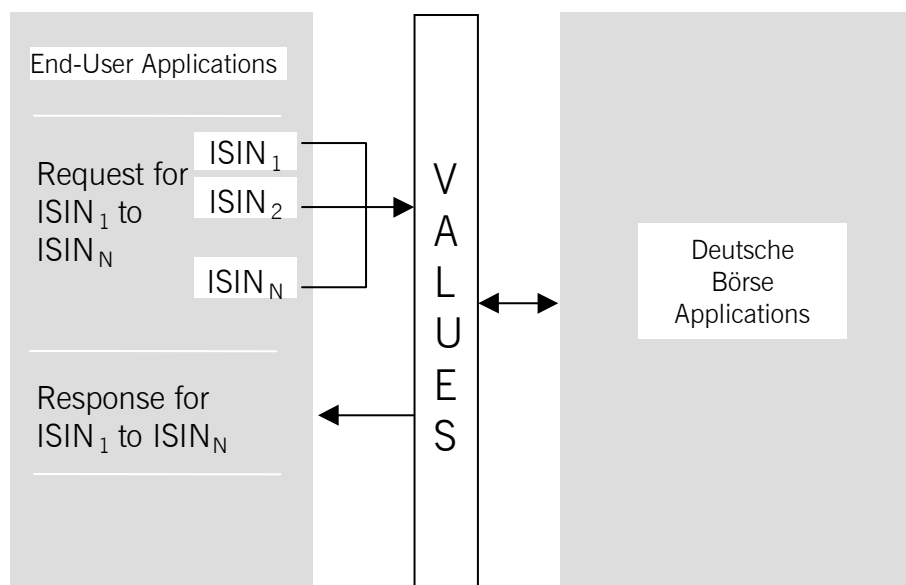


Figure 2.3 - Multiple Instrument Inquiries

The request data is filled with at least one ISIN. The request is processed by the Exchange application and results in a single response. Inquiries which can not be answered in a single response (except

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Inside Market) require the generation of additional inquiries as described in the “paging concept” and shown in the following figure:

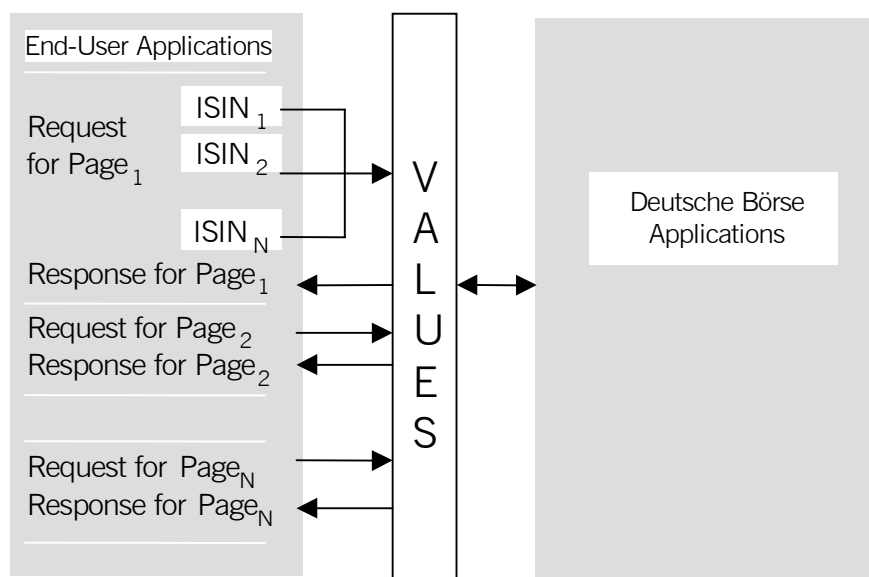


Figure 2.4 - Application request paging

In Xetra, one or more ISINs can be formatted in a single inquiry application request. The Exchange application processes the list of ISINs and produces a single application response. As with earlier VALUES releases, additional application inquiry requests with the *keyDatCtrlBlc* must be used to retrieve results which are too large to be delivered in a single response.

### 2.4.3 Multi-Record Application Responses

In order to reduce the number of request/response messages, which are required to transfer a certain amount of information, some application requests return a multi-record response with a variable number (n) of records. In this case, the response contains a fixed part (control information) and a variable part (may consist of several records). Two kinds of response structures are possible: One where all data records have the same length and one where data records can have different lengths. All application requests that make use of the paging mechanism are also multi-record application requests by definition.

#### 2.4.3.1 Records with fixed data length

A multi-record application response with fixed data length consists of one header and at least one data group (Grp) representing one record. The size of the application response is contained in *appRespBlockSize*.

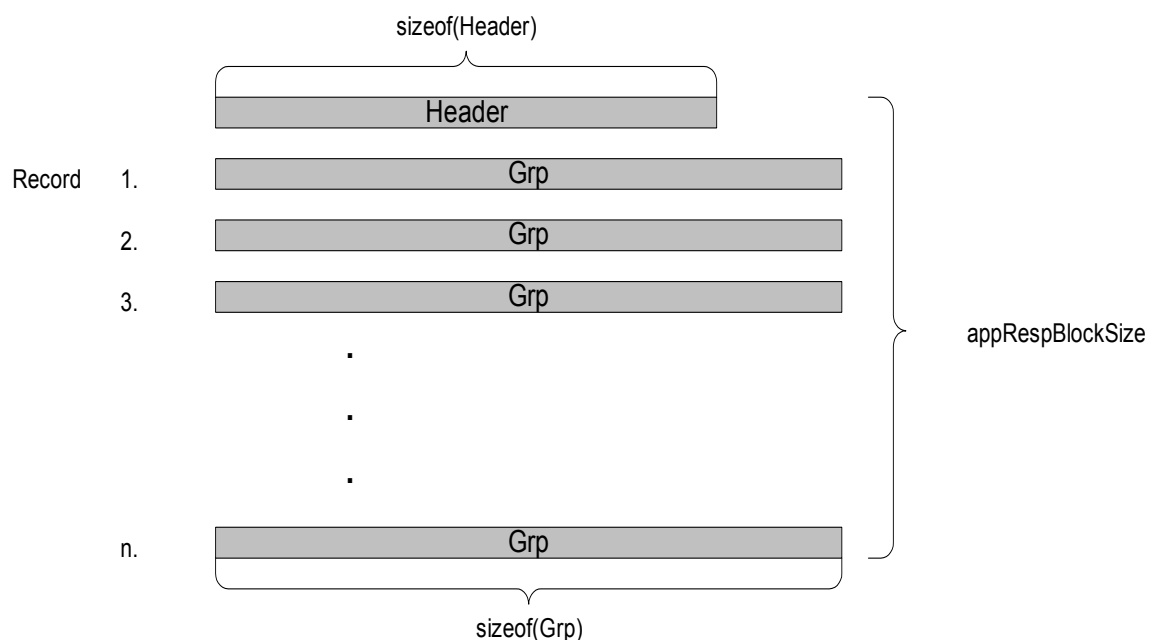


Figure 2.5 - Response records with fixed data length

Accessing the individual records contained within the application response, requires use of the VALUES-defined data structures to determine the number of records contained in the application response. The number of records contained in the response may be determined by subtracting the byte length of the header from the total response byte length, and then dividing by the byte length of one record (example for Xetra Inquire Trade).

1. Calculate the length of an individual record; i.e.  $x = \text{sizeof}(\text{ocur10TimGrp})$
2. Calculate the length of the application response header; i.e.  $y = \text{sizeof}(\text{rfree030T.keyDatCtrlBlc})$
3. Calculate the overall length of data records in the application response;  
i.e.  $z = \text{appRespBlockSize} - y$



4. Calculate the number of records in the application response; i.e.  $n = z/x$  or  $(appRespBlockSize - \text{sizeof}(rfree030T.keyDatCtrlBlc))/\text{sizeof}(ocur10TimGrp)$

The record structure type (`ocur10TimGrpT`) should be used to successively access each of the records returned in the application response.

### 2.4.3.2 Records with variable data record length

A multi-record application response with variable data length consists of 1 to  $n$  records. Each record consists of one fix data group (`dGrp`) followed by 0 to  $m$  array elements. The array elements form the variable data group. The fix data group (`dGrp`) includes a field *dataLen* which contains the length of the complete record, or a field *mliRecCtr* which contains the number of array elements. The overall size of the application response is contained in *appRespBlockSize*.

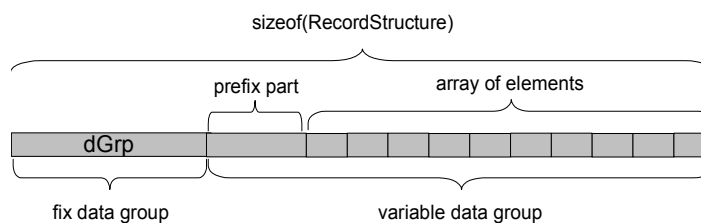


Figure 2.6 - Record format for variable record length

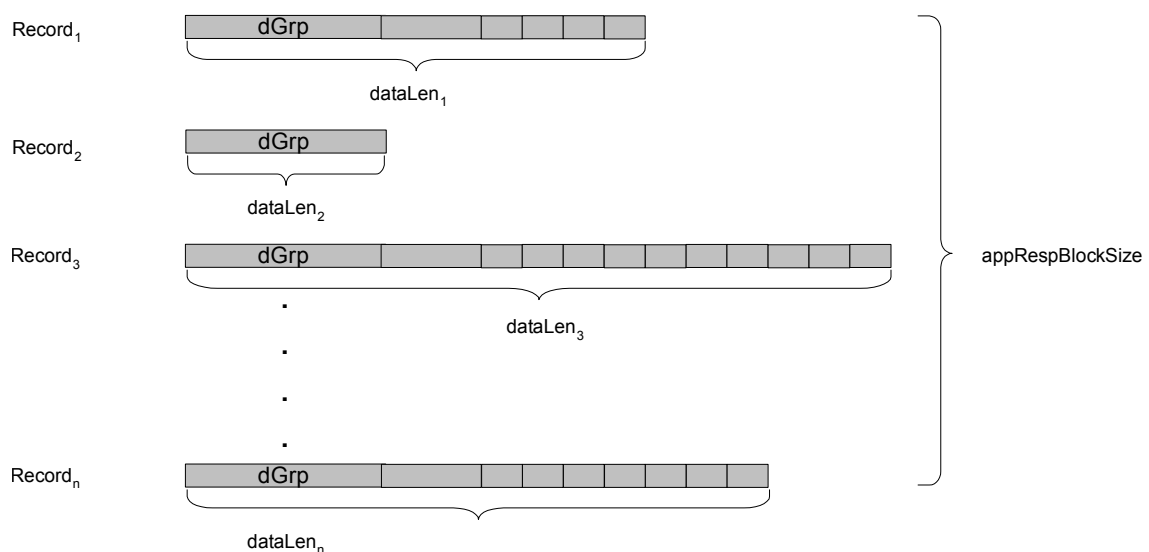


Figure 2.7 - Response or Broadcast message with variable record length

Accessing the individual records contained within the application response requires use of the field *dataLen* or *mliRecCtr* within fix data group (`dGrp`) and the size of the application response *appResp-*

*BlockSize* to determine the number of records contained. The following iterative example shows the necessary steps to access the records for Xetra Inquire Inside Market.

1. Initialize number of accessed bytes; i.e.  $b = 0$
2. Calculate the length of the fix data group; i.e.  
 $x = \text{sizeof}(\text{pubcstnT}) - \text{sizeof}(\text{bstOrdGrpT}) * \text{BST\_ORD\_GRP\_MAX}$
3. Calculate the length of one array element; i.e.  $y = \text{sizeof}(\text{bstOrdGrpT})$
4. Read the actual length of the current record; i.e.  $z = \text{pubcstn\_dataLen}$
5. Calculate how many times the array elements occur; i.e.  $m = (z - x) / y$
6. Access the individual array elements in a loop from 1 to  $m$
7. Increase number of accessed bytes so far; i.e.  $b += \text{pubcstn\_dataLen}$
8. Proceed with step 4 for each record as long as there are still bytes left in the message;  
i.e.  $b < \text{appRespBlockSize}$

The relevant record structures should be used to successively access each of the records returned in the application response.

## 2.5 Excessive Transaction Fees

For the purpose of protecting the system from excessive transaction load, a concept of fees has been established. It becomes effective in case an Exchange member exceeds a certain amount of transactions in a given time interval. *Table 2.3* lists the Transaction Classes defined with Xetra® Release 9.0 with some examples of application requests. The Transaction Class for each application request can be found in section 5 - *Application Request Descriptions*.

| Transaction Class  | Examples                                                                                            |
|--------------------|-----------------------------------------------------------------------------------------------------|
| Order Transactions | Xetra Enter Order, Xetra Modify Order, Xetra Delete Order                                           |
| Quote Transactions | Xetra Enter Quote, Xetra Delete Quote                                                               |
| Inquiries          | Xetra Inquire Own Trade, Xetra Inquire Trade, Xetra Inquire All Trades, Xetra Inquire Inside Market |

Table 2.3 - Xetra Transaction Classes

The limits that are effective on the cumulative transaction count of these categories are published in functional documentation, along with the applicable fee model. All application requests that do not belong to any of the categories are not counted.

Transaction count in the “Inquiries” category can be saved effectively by using the related broadcast streams for receiving data updates. The inquiries should only be used to get an initial data set. For “Order” transactions, modifying an existing order instead of deleting, then re-entering it can save one transaction.

---

## 2.6 Broadcast Extensions

The Xetra® Release 9.0 Exchange application implements the Broadcast Extension mechanisms offered by GATE Release 3.5. Broadcast Extensions allow private broadcast authorization. A successful login is required before being able to subscribe to broadcasts.

The introduction of this security concept allows data access authorization. For data access authorization, the field *loginID* of the request's control block (*ReqCtrlIT*) used with *VCI\_Subscribe* is not reserved any more, but has to be set to a valid ID established by a successful login to the related Xetra Xervice. For any invalid *loginID*, the new return code *ELB\_Tech\_Not\_Logged\_In* is returned.

With Xetra® Release 9.0 a valid login context is needed for getting subscribed. Thus, losing the valid login context (forced by *VCI\_Logout*, Xervice unavailable, *VCI\_Disconnect*, losing the connection to GATE) means immediate termination of all subscriptions belonging to that login context.

---

### 3 Data Definitions

This chapter gathers the exchange specific constants, enumeration types and structure definitions necessary to use VALUES API. These definitions are contained in the VALUES definition files. In addition, the header files of the VALUES Call Interface are necessary to build VALUES based applications. *Table 3.1*, gives the description of each definition file. All definition files are provided in electronic format.

| File                               | Description                                                                                                                                                                                                                  |
|------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| ReleaseInfo.hxx                    | This header file contains configuration information about the current VALUES header package.                                                                                                                                 |
| app_rid.h                          | Application requests identifier (RID) and resource access level (RAL) constant definitions.                                                                                                                                  |
| subjectXetra.h                     | Subscription subject structures definitions.                                                                                                                                                                                 |
| elbcodeXetra.h                     | Error codes returned by VALUES API.                                                                                                                                                                                          |
| vld_val.h                          | Valid Values and Limit Values for Xetra Application Request fields.                                                                                                                                                          |
| <application request header files> | These header files contain structure declarations for application requests, responses and subscriptions. The names of application request header files are provided in <i>section 5 - Application Request Descriptions</i> . |

Table 3.1 - Description of VALUES API data definition files

## 4 Introduction to Application Requests

### 4.1 Overview

The following two sections of the Interface Specification provide details on the VALUES API application requests. The VALUES API application requests are the functional access points to the Exchange application services. They are always used in conjunction with the VALUES API Call Interface as explained in section 2 of Volume 1 - Call Interface and shown in *Figure 4.1*. The application requests describe specific data layouts to be passed to and received from VALUES API.

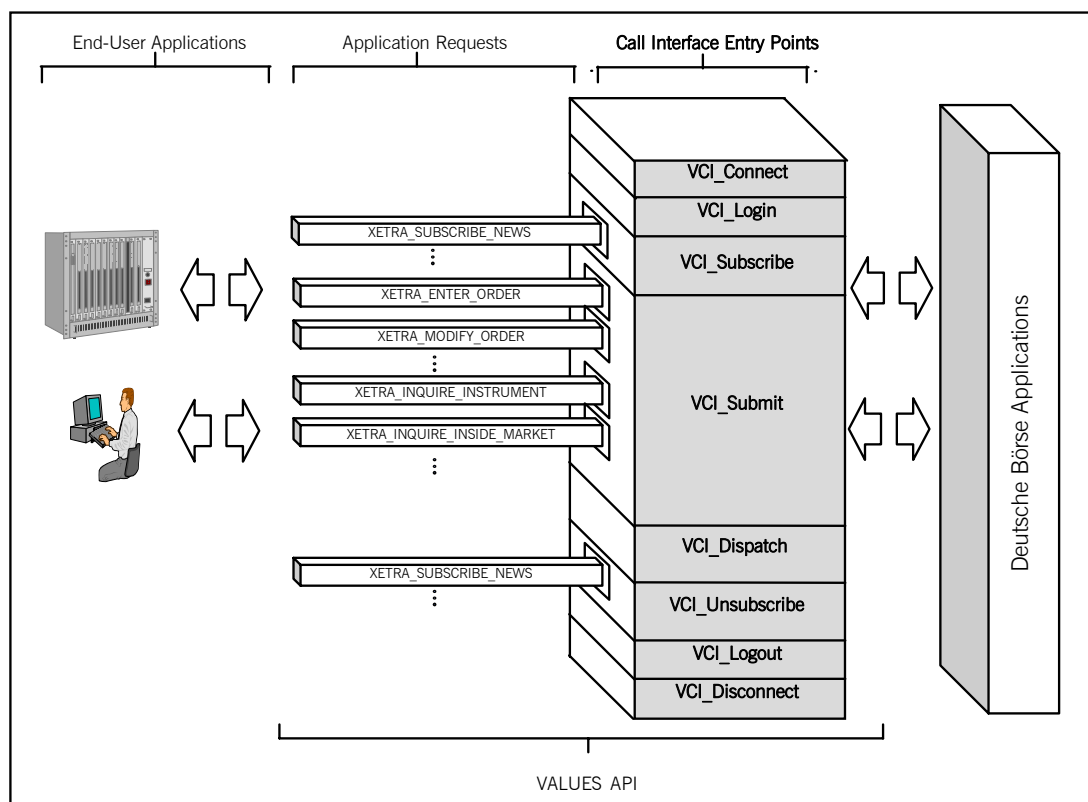


Figure 4.1 - The VALUES API Applications Requests

For example, to submit a Xetra order and receive information of its completed processing, the following is required:

- Request ID (e.g., XETRA\_ENTER\_ORDER\_RID)
- Request Fields (e.g., all data fields filled with appropriate and valid data)
- Call to VALUES API call interface entry point VCI\_Submit
- When the response arrived: Call to VALUES API function VCI\_Dispatch.

The Xetra Enter Order application request and all associated data are captured within the entry point VCI\_Submit. To access an application request, an application uses the associated request ID in conjunction with the appropriate entry point (e.g., VCI\_Submit or VCI\_Subscribe).

Upon submitting an application request, a callback is registered and associated with the application request. The response fields and request status are received via an asynchronous response in conjunction with this callback. Before subscribing to a data stream via VCI\_Subscribe, an application must first connect via the entry point VCI\_Connect. Before submitting an application request via VCI\_Submit, the application must also login to the corresponding Exchange application via VCI\_Login. These procedures are described in detail in the Call Interface documentation (Volume 1 of the VALUES documentation).

The VALUES API application request descriptions contain the following information:

- Description - A textual description of the functionality supported by the application request.
- Request ID - The request ID is used to identify a specific application request. This constant is defined in a C headerfile provided with the VALUES API. The request ID is used in the reqID struct entry of the reqControl parameter of the corresponding call interface entry point.
- VCI Entry Point - The VALUES Call Interface function to be called with the given application request.
- Request Fields - The request fields contains all data which may be used to issue a request. The request fields are used in the reqData parameter of the VCI\_Submit and VCI\_Subscribe entry points.
- Response Data - The response data section lists all fields, which may be returned as a result of an application request. These fields are returned asynchronously via the application callback. For further information please refer to the Call Interface documentation (Volume 1 of the VALUES documentation).
- Response Status - The response status section references the statusData structure (of type StatusDataT) that incorporates all necessary information about the status of an application request. Possible completion codes and their corresponding textual names are listed in section 8 - Tables. The actual completion code is returned asynchronously via the entry point along with the request's response.

---

## 4.2 Application Request Characteristics

The following template is used for the layout of the application requests described throughout this document.

### Application Request Name

|                                 |                                                                                                                                           |
|---------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Description</b>              | Description of the Application Request.                                                                                                   |
| <b>Request ID</b>               | Request Identifier.                                                                                                                       |
| <b>Entry Point</b>              | VCI Entry Point.                                                                                                                          |
| <b>Transaction Class</b>        | The Transaction Class applicable to the application request. Please refer to section 2.5 - <i>Excessive Transaction Fees</i> for details. |
| <b>RAL Constant</b>             | The name of Resource Access Level (RAL) constants associated with this request, if applicable.                                            |
| <b>Request Structure</b>        | Request Structure Name ( defined in Header File Name).                                                                                    |
| <u>Request Sub-Structure 1</u>  |                                                                                                                                           |
| Request Field A                 |                                                                                                                                           |
| Request Field B                 |                                                                                                                                           |
| <u>Request Sub-Structure 2</u>  |                                                                                                                                           |
| Request Field C                 |                                                                                                                                           |
| Request Field D                 |                                                                                                                                           |
| <b>Response Structure</b>       | Request Structure Name ( defined in Header File Name).                                                                                    |
| <u>Response Sub-Structure 1</u> |                                                                                                                                           |
| Response Field A                |                                                                                                                                           |
| Response Field B                |                                                                                                                                           |
| <u>Response Sub-Structure 2</u> |                                                                                                                                           |
| Response Field C                |                                                                                                                                           |
| Response Field D                |                                                                                                                                           |

Each request or response header file contains macros to simplify the access to request/response fields. The format of those macros is: <Header File Name>\_<Field>.

The VALUES API application requests are Exchange application specific. For instance, a specific set of application requests exists for Xetra. An application using the VALUES API will thus determine which Exchange application is required for processing a request and use the appropriate VALUES API application request.

---

## 4.3 Field Usage

The VALUES API application request descriptions contain field usage codes for each field. These codes provide information on field usages, e.g. whether a field is mandatory or optional. The following table lists all applicable field usage codes and provides a description.

| Usage Code | Explicit              | Field Usage Description                                                                                                                                                                                                        |
|------------|-----------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| m          | mandatory             | Field must be filled.                                                                                                                                                                                                          |
| o          | optional              | Field can be filled optionally; otherwise it must be initialized according to it's data format.                                                                                                                                |
| w          | wildcard              | Field must be filled with the wildcard constant as provided in the VALUES header files (e.g. XETRA_CONST_SPACE for inquiries, SUBJECT_WILDCARD for subscriptions).                                                             |
| mw         | mandatory or wildcard | A (filter) field may be filled with a specific value or with the wildcard constant.                                                                                                                                            |
| s          | special               | Field has context dependant usage, please refer to the application request's description for detail information.                                                                                                               |
| c          | changeable            | Field can be used to supply data that is intended to replace the current value.                                                                                                                                                |
| f          | fixed                 | Field must be filled with the original value, which has been retrieved by a previous response message or supplied with a previous request.                                                                                     |
| d          | different layouts     | Field is formatted with a layout that is composed of several different data items (see field description).                                                                                                                     |
| r          | reserved              | Field is reserved and not used. In request structures, these fields must be initialized and will be ignored by the exchange. In response structures, the content of these fields must not be used by the end user application. |
| a          | actually used         | Signifies a field that is actually used in a message that contains largely unused fields                                                                                                                                       |

Table 4.1 - VALUES API Field Usage Codes

In some application requests multiple combinations of usages across fields can occur. The field descriptions list combinations of usages separated with "/". Example:

| <u>Field Name</u> | <u>Usage</u> |
|-------------------|--------------|
| Field1            | m            |
| Field2            | m/m/w/w      |
| Field3            | m/w/m/w      |

Table 4.2 below describes the meaning of the usage combinations in the example.



---

| Fields | Valid Field Usage Combinations |               |               |               |
|--------|--------------------------------|---------------|---------------|---------------|
|        | Combination 1                  | Combination 2 | Combination 3 | Combination 4 |
| Field1 | m                              | m             | m             | m             |
| Field2 | m                              | m             | w             | w             |
| Field3 | m                              | w             | m             | w             |

---

Table 4.2 - Valid Field Usage Combinations

Note: Detail information on all fields, their valid values, and the initialization guideline can be found in section 6 - *Introduction to Data Field Descriptions* and section 7 - *Data Field Descriptions*.

---

---

## 5 Application Request Descriptions

This section lists all Xetra application requests and the related data structures. The requests are grouped into functional areas (i.e. Order Maintenance, Trade Maintenance, Market Information, etc).

The description of the application requests in this document is based on the VALUES configuration

CONFIG\_IDENTIFIER X90.06.06

CONFIG\_DATE 2008-01-08 15:01

---

## 5.1 Order Maintenance

### 5.1.1 Xetra Enter Order

**Description** The Xetra Enter Order application request is used to enter a Xetra order. Limit-, Market-to-Limit-, Iceberg- and Market orders can be entered. Both buy and sell orders are supported by this application request. For Block Crossing Orders the country code of the isinCod is 'BC'. The field *peakSizeQty* must be filled if the order is an iceberg order; otherwise, it has to be initialized. The field *ordrResCod* contains the restriction code of the order, it allows the values 'IOC' (Immediate-or-Cancel) or 'FOK' (Fill-or-Kill) or space.

**Request ID** XETRA\_ENTER\_ORDER\_RID  
**Entry Point** VCI\_Submit  
**Transaction Class** Order Transaction

**RAL Constant:** XETRA\_ENTER\_ORDER\_AR

**Request Structure:** rfmorentT ( defined in rfmorent.hxx )

instGrpIdCod

isinCod m

ordrExePrc m

rsmorentWs2Rec

buyCod m

ordrQty m

ordrExpDat m

ordrResCod o

trdResTypCod o

ordrTypCod m

ffTxtGrp

userOrdNum o

text o

acctTypCodGrp

acctTypCod m

acctTypNo m

partIdCod

---

---

|                        |   |
|------------------------|---|
| partSubGrpldCod        | o |
| partNoText             | o |
| prcRsbIChkFlg          | m |
| peakSizeQty            | s |
| netTypCod              | r |
| <u>bestExrMemblCod</u> |   |
| bestExrIstldCod        | o |
| bestExrBrnldCod        | o |
| <u>membExclCodObo</u>  |   |
| memblstldCodObo        | o |
| membBrnldCodObo        | o |

Response Structure: rfhorentT ( defined in rfhorent.hxx )

rshorentWsRec

|               |   |
|---------------|---|
| ordrNo        | - |
| ordrExeQty    | - |
| ordrBkQty     | - |
| ordrCncIQty   | - |
| trdResTypCod  | - |
| dateLstUpdDat | - |

---

### 5.1.2 Xetra Modify Order

**Description** The Xetra Modify Order application request is used to modify specific attributes of an existing Xetra order. The field *peakSizeQty* must be specified for iceberg orders; otherwise, it has to be initialized.

For trading model 8 the following modifications are supported:

- Limit: All modifications are supported, aligned to the instrument/price specific tick rule and with respect to the maximum order value restriction.
- Volume: No modification supported.
- Validity: All modifications are supported.
- Account: From 'A' to 'P' and vice versa, as long the order has not been partially executed.
- Order type: From 'M' to 'L' and vice versa.

**Request ID** XETRA\_MODIFY\_ORDER\_RID  
**Entry Point** VCI\_Submit  
**Transaction Class** Order Transaction

**RAL Constant:** XETRA\_MODIFY\_ORDER\_AR

**Request Structure:** rfmorcdtT ( defined in rfmorcdt.hxx )

instGrpIdCod

isinCod m

rsmorcdtWs2Rec

buyCod m

ordrNo m

ordrQty cm

ordrExePrc cm

ordrExpDat cm

ordrResCod co

trdResTypCod co

ordrTypCod cm

ffTxtGrp

userOrdNum co

text co

acctTypCodGrp

acctTypCod cm

acctTypNo m

---

|                          |    |
|--------------------------|----|
| <u>partIdCod</u>         |    |
| partSubGrpIdCod          | o  |
| partNoText               | o  |
| dateLstUpdDat            | f  |
| prcRsblChkFlg            | cm |
| peakSizeQty              | cs |
| netTypCod                | f  |
| <u>bestExrMemblIdCod</u> |    |
| bestExrIstIdCod          | r  |
| bestExrBrnIdCod          | r  |

Response Structure: rfhorentT ( defined in rfhorent.hxx )

rshorentWsRec

|               |   |
|---------------|---|
| ordrNo        | - |
| ordrExeQty    | - |
| ordrBkQty     | - |
| ordrCnclQty   | - |
| trdResTypCod  | - |
| dateLstUpdDat | - |

---

### 5.1.3 Xetra Delete Order

|             |                                                                                                                                                                   |
|-------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Description | The Xetra Delete Order application request is used to delete an existing Xetra order. The order number is specified to uniquely identify the order to be deleted. |
|-------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------|

Request ID XETRA\_DELETE\_ORDER\_RID

|             |            |
|-------------|------------|
| Entry Point | VCI_Submit |
|-------------|------------|

| Transaction Class | Order Transaction |
|-------------------|-------------------|
|-------------------|-------------------|

RAL Constant: XETRA\_DELETE\_ORDER\_AR

Request Structure: `rfmordeIT` ( defined in `rfmordeI.hxx` )

instGrpIdCod

isinCod m

rsmordeIWsRec2

|        |   |
|--------|---|
| buyCod | m |
|--------|---|

ordrNo m

partIdCod

partSubGrpldCod 0

partNoText 0

membExcldCodObo

|                 |   |
|-----------------|---|
| memblstIdCodObo | 0 |
|-----------------|---|

|                 |   |
|-----------------|---|
| membBrnldCodObo | 0 |
|-----------------|---|

Response Structure: `rfhordelT` ( defined in `rfhordel.hxx` )

rshordeIWsRec

ordrQty -

| trdResTypCod | - |

#### 5.1.4 Xetra Inquire Order

Description                      The Xetra Inquire Order application request is used to retrieve specific data for existing orders of a particular user/member (dependent on access rights). Filter criteria can be specified to restrict the types of orders returned. No orders are returned when only one of the *acctTypCod* and *acctTypNo* fields is set to wildcard.

Request ID                      XETRA\_INQUIRE\_ORDER\_RID  
Entry Point                      VCI\_Submit  
Transaction Class                not counted

RAL Constant:                XETRA\_INQUIRE\_ORDER\_AR

Request Structure:        rfmior01T ( defined in rfmior01.hxx )

membExclIdCod

|              |   |
|--------------|---|
| membIstIdCod | 0 |
| membBrnIdCod | 0 |

ownOdrReqGrp

|               |   |
|---------------|---|
| odrBuyCod     | 0 |
| odrNo         | 0 |
| odrTypCod     | 0 |
| filtLimMin    | m |
| filtLimMax    | m |
| filtDatMin    | 0 |
| filtDatMax    | 0 |
| filtTimMin    | 0 |
| filtTimMax    | 0 |
| filtLckStkInd | 0 |

acctTypCodGrp

|            |    |
|------------|----|
| acctTypCod | mw |
| acctTypNo  | mw |

bestExrMemblIdCod

|                 |   |
|-----------------|---|
| bestExrIstIdCod | 0 |
| bestExrBrnIdCod | 0 |

ffTxtGrpF

|             |   |
|-------------|---|
| userOrdNumF | 0 |
| textF       | 0 |

---



partIdCod  
partSubGrpIdCod o  
partNoText o  
keyDatCtrlBlc m  
mliIsinDataCtr m  
mliIsinGrpOo, repeated by:  
MLI\_ISIN\_GRP\_OO\_MAX (= 312)  
instGrpIdCod  
isinCod m

Response Structure: rfhior01T ( defined in rfhior01.hxx )

keyDatCtrlBlc -  
mliRecCtr -  
ownOdrResGrp, repeated by:  
OWN\_ODR\_RES\_GRP\_MAX (= 15)  
instGrpIdCod  
isinCod -  
odrBuyCod -  
odrStopLim -  
odrExePrc -  
odrQty -  
odrExeQty -  
trdResTypCod -  
odrResCod -  
netTypCod -  
odrExpDat -  
acctTypCodGrp  
acctTypCod -  
acctTypNo -  
odrTypCod -  
peakSizeQty -  
remPeakQty -  
bestExrMemblIdCod  
bestExrIstIdCod -  
bestExrBrnIdCod -  
ffTxtGrp  
userOrdNum -  
text -

---

|                       |   |
|-----------------------|---|
| ordrNo                | - |
| lnkOrdrNo             | - |
| <u>tranDatGrp</u>     |   |
| tranDat               | - |
| tranTim               | - |
| <u>partIdCod</u>      |   |
| partSubGrpIdCod       | - |
| partNoText            | - |
| <u>membOsUsrIdCod</u> |   |
| membOsIstIdCod        | - |
| membOsBrnIdCod        | - |
| <u>partOsIdCod</u>    |   |
| partOsSubGrpCod       | - |
| partOsNoTxt           | - |
| dateLstUpdDat         | - |

---

### 5.1.5 Xetra Inquire Member Order

Description                      The Xetra Inquire Member Order application request is used to retrieve specific data for existing orders for a given instrument set.

Request ID                      XETRA\_INQUIRE\_MEMBER\_ORDER\_RID  
Entry Point                      VCI\_Submit  
Transaction Class                not counted

RAL Constant:                XETRA\_INQUIRE\_ORDER\_AR

Request Structure:        inqMbrOrdReqT ( defined in InqMbrOrdReq.hxx )

|                          |    |
|--------------------------|----|
| keyDatCtrlBlc            | m  |
| instrSetId               | m  |
| ordrBuyCod               | mw |
| ordrNo                   | mw |
| ordrTypCod               | mw |
| filtDatMin               | o  |
| filtDatMax               | o  |
| filtTimMin               | o  |
| filtTimMax               | o  |
| <u>acctTypCodGrp</u>     |    |
| acctTypCod               | mw |
| acctTypNo                | mw |
| <u>bestExrMemblIdCod</u> |    |
| bestExrIstIdCod          | o  |
| bestExrBrnIdCod          | o  |
| <u>ffTxtGrpE</u>         |    |
| userOrdNumF              | o  |
| textF                    | o  |
| <u>partIdCod</u>         |    |
| partSubGrpIdCod          | o  |
| partNoText               | o  |

Response Structure:        inqMbrOrdRespT ( defined in InqMbrOrdResp.hxx )

|                                    |   |
|------------------------------------|---|
| keyDatCtrlBlc                      | - |
| mliRecCtr                          | - |
| <u>inqMbrOrdRec</u> , repeated by: |   |

---

---

INQ\_MBR\_ORDR\_REC\_MAX (= 18)

instGrpldCod

isinCod -

ordrBuyCod -

ordrStopLim -

ordrExePrc -

ordrQty -

ordrExeQty -

trdResTypCod -

ordrResCod -

netTypCod -

ordrExpDat -

acctTypCodGrp

acctTypCod -

acctTypNo -

ordrTypCod -

peakSizeQty -

remPeakQty -

bestExrMemblIdCod

bestExrIsltdCod -

bestExrBrnldCod -

ffTxtGrp

userOrdNum -

text -

ordrNo -

lnkOrdNo -

tranDatGrp

tranDat -

tranTim -

partIdCod

partSubGrpldCod -

partNoText -

membOsUsrldCod

membOsIsltdCod -

membOsBrnldCod -

partOsldCod

partOsSubGrpCod -

partOsNoTxt -

---

---

dateLstUpdDat

-

### 5.1.6 Xetra Inquire Specialist Order

Description                      The Xetra Inquire Specialist Order application request is used by Specialists to inquire all booked orders and stop orders for instruments where the Specialist field contains the corresponding member and subgroup id. I.e the member and subgroup id of the submitting trader must be equal to the Specialist member and subgroup id associated to the instruments.

Request ID                      XETRA\_INQUIRE\_SPECIALIST\_ORDER\_RID  
Entry Point                      VCI\_Submit  
Transaction Class                not counted

RAL Constant:                  XETRA\_INQUIRE\_SPECIALIST\_ORDER\_AR

Request Structure:              inqSpecOrdReqT ( defined in InqSpecOrdReq.hxx )

|                     |    |
|---------------------|----|
| keyDatCtrlBlc       | m  |
| filtLckStkInd       | m  |
| instrSetId          | m  |
| <u>instGrpldCod</u> |    |
| isinCod             | mw |

Response Structure:            inqSpecOrdRespT ( defined in InqSpecOrdResp.hxx )

|                                    |   |
|------------------------------------|---|
| keyDatCtrlBlc                      | - |
| mliRecCtr                          | - |
| <u>inqSpecOrdRec, repeated by:</u> |   |
| INQ_SPEC_ORDR_REC_MAX (= 18)       |   |
| <u>instGrpldCod</u>                |   |
| isinCod                            | - |
| ordrBuyCod                         | - |
| ordrStopLim                        | - |
| ordrExePrc                         | - |
| ordrQty                            | - |
| ordrExeQty                         | - |
| trdResTypCod                       | - |
| ordrResCod                         | - |
| netTypCod                          | - |
| ordrExpDat                         | - |

---

---

acctTypCodGrp

acctTypCod -

acctTypNo -

ordrTypCod -

peakSizeQty -

remPeakQty -

bestExrMemblDcod

bestExrIstldCod -

bestExrBrnldCod -

ffTxtGrp

userOrdNum -

text -

ordrNo -

lnkOrdNo -

tranDatGrp

tranDat -

tranTim -

partldCod

partSubGrpldCod -

partNoText -

membOsUsrldCod

membOsIstldCod -

membOsBrnldCod -

partOsldCod

partOsSubGrpCod -

partOsNoTxt -

dateLstUpdDat -

---

### 5.1.7 Xetra Inquire Execution Confirmation

**Description** The Xetra Inquire Execution Confirmation application request inquires execution confirmations for specific orders and quotes of a particular user/member. In case a list of ISINs is passed with the request these ISINs will serve as filter criteria. Instead of a list of ISINs, a wildcard (ISIN\_COD\_WILDCARD = '\*\*\*\*\*') can be used. No filtering based on ISINs will then be performed. If a wildcard is passed as ISIN the field *mliDataCtr* has to be set to "001". The request is applicable for the Xetra Transaction Xervice and the Xetra Retransmission Xervice.

**Request ID** XETRA\_INQUIRE\_EXEC\_CONF\_RID  
**Entry Point** VCI\_Submit  
**Transaction Class** not counted

**Request Structure:** rfmier01T ( defined in rfmier01.hxx )

|                                   |    |
|-----------------------------------|----|
| keyDatCtrlBlc                     | m  |
| <u>trnUsrTxt</u>                  |    |
| <u>membOsUsrldCod</u>             |    |
| membOsIstldCod                    | m  |
| membOsBrnldCod                    | m  |
| <u>partOsldCod</u>                |    |
| partOsSubGrpCod                   | m  |
| partOsNoTxt                       | o  |
| mlisinDataCtr                     | m  |
| <u>mlisinGrpOo</u> , repeated by: |    |
| MLI_ISIN_GRP_OO_MAX (= 312)       |    |
| <u>instGrpldCod</u>               |    |
| isinCod                           | ms |
| ordrBuyCod                        | o  |
| <u>ffTxtGrp</u>                   |    |
| userOrdNum                        | o  |
| text                              | o  |
| tranTimBegF                       | o  |
| tranTimEndF                       | o  |

**Response Structure:** rfhier01T ( defined in rfhier01.hxx )

|               |   |
|---------------|---|
| keyDatCtrlBlc | - |
|---------------|---|



---

|                                      |   |
|--------------------------------------|---|
| numMessages                          | - |
| <u>arrayStreamType, repeated by:</u> |   |
| ARRAY_STREAM_TYPE_MAX (= 19)         |   |
| bcastType                            | - |
| ordQuoConf                           | d |

---

### 5.1.8 Xetra Enter Stop Order

**Description** The Xetra Enter Stop Order application request is used to enter a Xetra stop order. Stop order execution is possible after a given price limit (stop limit) is matched (exceeded or fallen below). Two order types can be used: Stop market orders are automatically placed into the order book as market orders when the stop limit is reached. Stop limit orders are placed as limit orders if the stop limit is reached.

**Request ID** XETRA\_ENTER\_STOP\_ORDER\_RID  
**Entry Point** VCI\_Submit  
**Transaction Class** not counted

**RAL Constant:** XETRA\_ENTER\_STOP\_ORDER\_AR

**Request Structure:** rfmstoenT ( defined in rfmstoen.hxx )

instGrpldCod

isinCod m

ordrExePrc m

rsmorentWs2Rec

buyCod m

ordrQty m

ordrExpDat m

ordrResCod m

trdResTypCod o

ordrTypCod o

ffTxtGrp

userOrdNum o

text o

acctTypCodGrp

acctTypCod m

acctTypNo m

partIdCod

partSubGrpldCod o

partNoText o

prcRsblChkFlg m

ordrStopLim m

netTypCod r

---

---

Response Structure: rfhstoent ( defined in rfhstoent.hxx )

rshstoentWsRec

|               |   |
|---------------|---|
| ordrNo        | - |
| ordrBkQty     | - |
| ordrCnclQty   | r |
| trdResTypCod  | - |
| dateLstUpdDat | - |

### 5.1.9 Xetra Modify Stop Order

|             |                                                                                                                        |
|-------------|------------------------------------------------------------------------------------------------------------------------|
| Description | The Xetra Modify Stop Order application request is used to modify specific attributes of an existing Xetra stop order. |
|-------------|------------------------------------------------------------------------------------------------------------------------|

|                   |                             |
|-------------------|-----------------------------|
| Request ID        | XETRA_MODIFY_STOP_ORDER_RID |
| Entry Point       | VCI_Submit                  |
| Transaction Class | not counted                 |

RAL Constant: XETRA\_MODIFY\_STOP\_ORDER\_AR

Request Structure:    rfmstomoT   ( defined in rfmstomo.hxx )

instGrpldCod

isinCod m

rsmorcdtWs2Rec

|        |   |
|--------|---|
| buyCod | m |
|--------|---|

ordrNo m

ordrQty cm

ordrExePrc cm

ordrExpDat cm

|            |   |
|------------|---|
| ordrResCod | m |
|------------|---|

| trdResTypCod | 0 |

ordrTypCod co

ffTxtGrp

|            |    |
|------------|----|
| userOrdNum | co |
|------------|----|

text

acctTypCodGrp

acctTypCod cm

|           |   |
|-----------|---|
| acctTypNo | m |
|-----------|---|

partIdCod

|                 |   |
|-----------------|---|
| partSubGrpIdCod | 0 |
|-----------------|---|

|            |   |
|------------|---|
| partNoText | 0 |
|------------|---|

dateLstUpdDat f

prcRsbIChkFlg cm

ordrStopLim cm

netTypCod f

---

Response Structure: rfhstomoT ( defined in rfhstomo.hxx )

rshstomoWsRec

|               |   |
|---------------|---|
| dateLstUpdDat | - |
| ordrNo        | - |
| ordrBkQty     | - |
| ordrCncIQty   | r |
| trdResTypCod  | - |

### 5.1.10 Xetra Delete Stop Order

**Description** The Xetra Delete Stop Order application request is used to delete an existing Xetra stop order. The order number is specified to uniquely identify the stop order to be deleted. After a stop order has been triggered, Xetra Delete Order has to be used in order to delete it.

**Request ID** XETRA\_DELETE\_STOP\_ORDER\_RID  
**Entry Point** VCI\_Submit  
**Transaction Class** not counted

**RAL Constant:** XETRA\_DELETE\_STOP\_ORDER\_AR

**Request Structure:** rfmstodeT ( defined in rfmstode.hxx )

instGrpldCod

isinCod m

rsmordeWsRec2

buyCod m

ordrNo m

partIdCod

partSubGrpldCod o

partNoText o

**Response Structure:** rfhstodeT ( defined in rfhstode.hxx )

rshstodeWsRec

ordrQty -

trdResTypCod -

### 5.1.11 Xetra Inquire Order Fee

|             |                                                                                                                                                                                                                       |
|-------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Description | The Xetra Inquire Order Fee application request is used to inquire accumulated trade and transaction fees per order. The request fields occur multiple times and map directly to the response data in the same order. |
|-------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

|            |                             |
|------------|-----------------------------|
| Request ID | XETRA INQUIRE ORDER FEE RID |
|------------|-----------------------------|

|             |            |
|-------------|------------|
| Entry Point | VCI_Submit |
|-------------|------------|

Transaction Class                      not counted

RAL Constant: XETRA\_INQUIRE\_ORDER\_FEE\_AR

Request Structure: rfrqif01T ( defined in rfrqif01.hxx )

mliOrdrDataCtr m

rfrqif01MsgItem, repeated by:

RFRQIF01\_MSG\_ITEM\_MAX (= 35)

ordrNo m

instGrpIdCod

isinCod m

membExclIdCod

|              |   |
|--------------|---|
| memblstIdCod | m |
|--------------|---|

|              |   |
|--------------|---|
| membBrnIdCod | m |
|--------------|---|

Response Structure: rfreif01T ( defined in rfreif01.hxx )

rfreif01MsgItem, repeated by:

RFREIF01\_MSG\_ITEM\_MAX (= 35)

acctTypCodGrp

acctTypCod -

acctTypNo -

stlCurrCod -

excCurrTypCod -

mktVal -

accFee -

acctTranFeeGrp

tranFeeA -

tranFeeB

tranFeeP -

tranFee0 -

### 5.1.12 Xetra Delete All Orders And Quotes

**Description** The Xetra Delete All Orders And Quotes application request is provided for Issuers (Quote Providers) to delete all his quotes as a kind of panic button. The field *instrSetId* needs to be specified if a separate processing for different sets is wanted. If *instrSetId* is omitted all his quotes get deleted. Actually, it is not possible to delete orders with this request. The *delOrdFlg* field has to be filled with XETRA\_CONST\_NO.

**Request ID** XETRA\_DELETE\_ALL\_ORDERS\_AND\_QUOTES\_RID  
**Entry Point** VCI\_Submit  
**Transaction Class** not counted

**RAL Constant:** XETRA\_DELETE\_ALL\_ORDERS\_QUOTES\_AR

**Request Structure:** delAllOrdQuoReqT ( defined in DelAllOrdQuoReq.hxx )

|                      |   |
|----------------------|---|
| <u>exchXMicId</u>    |   |
| exchXId              | m |
| exchMicId            | m |
| <u>membExclIdCod</u> |   |
| membIstIdCod         | m |
| membBrnIdCod         | m |
| <u>partIdCod</u>     |   |
| partSubGrpIdCod      | o |
| partNoText           | o |
| instrSetId           | o |
| delOrdFlg            | m |
| delQuoFlg            | m |

**Response Structure:** No specific response structure

---



## 5.2 Market Information

### 5.2.1 Xetra Inquire Inside Market

**Description** The Xetra Inquire Inside Market application request is used to inquire on extended inside market information for a specific instrument. This includes accumulated volumes by price for the ten best bid and ask prices in the Xetra order book.

A detailed description about the behavior of the Inside Market Broadcast's price fields is available in section 10.2. Prices without turnover are published with quantity set to 0. Depending on the Market Model and orderbook transparency the information provided by this request may differ.

For market model 8, the fields *netChg*, *lstTrdPrc*, *lstTrdQty*, *trdTim*, *clsPrc*, *valPrc*, *opnPrc*, *dlyLowPrc*, *dlyHghPrc*, *instOneDayQty*, *lstAuctQty*, *auctTim*, *lstAuctPrc*, *noTotTrdQty* and *prcsStsValCod* will be filled. The closing price (*clsPrc*) is available only for T - 1.

The response consists of multiple consecutive occurrences of *pubcstn* type structures, truncated at the end of their respective bid/ask arrays if they do not contain the maximum record number of ten. Please refer to the "Multi-Record Application Responses" section of Volume 5 for information on how to use *dataLen* for reading these structures. Note: There is no paging, but the response does not necessarily include records for all ISINs requested. All records can only be delivered if there are few orders in the order book, unfilled ISINs have to be re-requested.

|                   |                                 |
|-------------------|---------------------------------|
| Request ID        | XETRA_INQUIRE_INSIDE_MARKET_RID |
| Entry Point       | VCI_Submit                      |
| Transaction Class | Inquiry                         |

RAL Constant: XETRA\_INQUIRE\_INSIDE\_MARKET\_AR

Request Structure: rfmormovT ( defined in rfmormov.hxx )

|                                    |   |
|------------------------------------|---|
| mlilsinDataCtr                     | m |
| <u>mlilsinGrplm</u> , repeated by: |   |
| MLI_ISIN_GRP_IM_MAX (= 20)         |   |
| <u>instGrpldCod</u>                |   |
| isinCod                            | m |

---

---

Response Structure: pubcstnT ( defined in pubcstn.hxx )

|                     |   |
|---------------------|---|
| dataLen             | - |
| <u>instGrpldCod</u> |   |
| isinCod             | - |
| <u>instData</u>     |   |
| auctPrc             | - |
| auctQty             | - |
| netChg              | - |
| lstTrdPrc           | - |
| lstTrdQty           | - |
| trdTim              | - |
| crossTrdPrc         | - |
| crossTrdQty         | - |
| crossTrdTim         | - |
| clsPrc              | - |
| valPrc              | - |
| opnPrc              | - |
| dlyLowPrc           | - |
| dlyHghPrc           | - |
| instOneDayQtyBest   | - |
| totNoTrdBest        | - |
| trdPrcBest          | - |
| trdQtyBest          | - |
| trdTimBest          | - |
| instOneDayQty       | - |
| lstAuctQty          | - |
| auctTim             | - |
| lstAuctPrc          | - |
| srpQty              | - |
| noTotTrdQty         | - |
| fmlnd               | - |
| srpBidAskInd        | - |
| moilnd              | - |
| prcsStsValCod       | - |
| tranTim             | - |
| cmexlnd             | - |
| vollnd              | - |
| excpStatelnd        | - |

---

---

mtchRng

mtchRngBid -

mtchRngAsk -

bstOrdPrclnd -

bstOrdGrp, repeated by:

BST\_ORD\_GRP\_MAX (= 10)

bstBidPrc -

bstAskPrc -

bstBidQty -

bstAskQty -

numOrdrBid -

numOrdrAsk -

---

### 5.2.2 Xetra Inquire Public Order Book

**Description** The Xetra Inquire Public Order Book application request is used to inquire on prices and quantities. It returns the accumulated volumes by price for the full order book depth of the Xetra order book. Depending on the Market Model and orderbook transparency the information provided by this request may differ.

**Request ID** XETRA\_INQUIRE\_PUBLIC\_ORDER\_BOOK\_RID  
**Entry Point** VCI\_Submit  
**Transaction Class** not counted

**RAL Constant:** XETRA\_INQUIRE\_PUBLIC\_ORDER\_BOOK\_AR

**Request Structure:** rfmfumovT ( defined in rfmfumov.hxx )

|                     |   |
|---------------------|---|
| keyDatCtrlBlc       | m |
| <u>instData3</u>    |   |
| <u>instGrpldCod</u> |   |
| isinCod             | m |

**Response Structure:** rfhfumovT ( defined in rfhfumov.hxx )

|                                   |   |
|-----------------------------------|---|
| keyDatCtrlBlc                     | - |
| <u>instData5</u>                  |   |
| <u>instGrpldCod</u>               |   |
| isinCod                           | - |
| <u>bstFimOrdGrp, repeated by:</u> |   |
| BST_FIM_ORD_GRP_MAX (= 65)        |   |
| bstBidPrc                         | - |
| bstAskPrc                         | - |
| bstBidQty                         | - |
| bstAskQty                         | - |

### 5.2.3 Xetra Inquire All Trades

**Description** The Xetra Inquire All Trades application request is used to retrieve public data for existing trades of a particular instrument within a certain time frame (Online Time and Sales Sheet). Prices without turnover are not provided via this request. In case of trade reversals, a negative trade quantity (*trdQty*) is returned.

Filter criteria can be specified to restrict the trades returned.

**Request ID** XETRA\_INQUIRE\_ALL\_TRADES\_RID  
**Entry Point** VCI\_Submit  
**Transaction Class** Inquiry

**RAL Constant:** XETRA\_INQUIRE\_ALL\_TRADES\_AR

**Request Structure:** inqAllTrdReqT ( defined in InqAllTrdReq.hxx )

|                                          |    |
|------------------------------------------|----|
| keyDatCtrlBlc                            | m  |
| tranDatF                                 | m  |
| tranTimBegF                              | o  |
| tranTimEndF                              | o  |
| trdTypF                                  | mw |
| tradMtchPrcFromF                         | o  |
| tradMtchPrcToF                           | o  |
| mlIsinDataCtr                            | m  |
| <u>mlIsinGrpAllTrd, repeated by:</u>     |    |
| MLI_ISIN_GRP_INQ_ALL_TRD_REC_MAX (= 315) |    |
| isinCod                                  | m  |

**Response Structure:** inqAllTrdRespT ( defined in InqAllTrdResp.hxx )

|                                   |   |
|-----------------------------------|---|
| keyDatCtrlBlc                     | - |
| mliRecCtr                         | - |
| <u>inqAllTrdRec, repeated by:</u> |   |
| INQ_ALL_TRD_REC_MAX (= 63)        |   |
| tranDat                           | - |
| tranTim                           | - |
| isinCod                           | - |
| tradMtchPrc                       | - |
| trdQty                            | - |

---

---

prcCurrCod

-

trdTyp

-

---

## 5.3 Trade Maintenance

### 5.3.1 Xetra Modify Trade

Description                      The Xetra Modify Trade application request is used to modify certain attributes of an existing Xetra trade.

Request ID                      XETRA\_MODIFY\_TRADE\_RID  
Entry Point                      VCI\_Submit  
Transaction Class                not counted

RAL Constant:                XETRA\_MODIFY\_TRADE\_AR

Request Structure:        rfrqf060T ( defined in rfrqf060.hxx )

nmsgRecKeyNrK002

|                       |    |
|-----------------------|----|
| tranDat               | m  |
| membClgldCod          | m  |
| prcCurrCod            | m  |
| <u>instGrpldCod</u>   |    |
| isinCod               | m  |
| <u>acctTypCodGrpP</u> |    |
| acctTypCodP           | m  |
| acctTypNoP            | m  |
| tranldNoP             | m  |
| tranldSfxNoP          | m  |
| ordrNo                | m  |
| dateLstUpdDatP        | f  |
| acctTypCod            | co |
| <u>ffTxtGrp</u>       |    |
| userOrdNum            | co |
| text                  | co |
| fillCurr1             | r  |
| fillCurr2             | r  |
| fillCurr3             | r  |
| <u>membClgStlld</u>   |    |
| membClgStlldLoc       | co |

---

---

membClgStIldAct co

Response Structure: rfref060T ( defined in rfref060.hxx )

nmsgSuccDataGrpNsdg002

tranIdSfxNo -

dateLstUpdDat -

---



### 5.3.2 Xetra Inquire Trade

**Description** The Xetra Inquire Trade application request is used to retrieve specific data for existing trades of a particular member. Filter criteria can be specified to restrict the trades returned. Note that when a trade was reversed, all quantity and market value fields hold negative values. If *textF* and *userOrdNumF* are not set to a blank character ( ' '), only trades with matching field entries will be retrieved. Please note that information about the TERM or SPOT legs of Repo Trades is not retrieved - use Xetra Subscribe Trade Confirmation (or it's retransmission facility) to obtain this data. The current *bestExrMemblDcod* field group contains the "Broker Id" (Specialist member name) in trades related to instruments traded in the new trading model 8.

**Request ID** XETRA\_INQUIRE\_TRADE\_RID  
**Entry Point** VCI\_Submit  
**Transaction Class** Inquiry

**RAL Constant:** XETRA\_INQUIRE\_TRADE\_AR

**Request Structure:** rfrqe030T ( defined in rfrqe030.hxx )

nmsgDataGrpNdg005

keyDatCtrlBlc m

nmsgFilterE030

tranDatF m

tranIdNoF o

tranIdSfxNoF o

ffTxtGrpE

userOrdNumF os

textF os

membExclDcodE

membStldCodF m

membBrnldCodF m

partIdCodE

partSubGrpCodF r

partNoF r

membCtpyldCodF o

membClgStldE

membClgStldLocF o

|                                  |   |
|----------------------------------|---|
| membClgStlIdActF                 | o |
| tranTimBegF                      | o |
| tranTimEndF                      | o |
| trdTypF                          | o |
| netTypCod                        | r |
| <u>bestExrMemblIdCod</u>         |   |
| bestExrIslIdCod                  | o |
| bestExrBrnlIdCod                 | o |
| <u>acctTypCodGrp</u>             |   |
| acctTypCod                       | o |
| acctTypNo                        | o |
| mlIsinDataCtr                    | m |
| <u>mlIsinGrpOt, repeated by:</u> |   |
| MLI_ISIN_GRP_OT_MAX (= 312)      |   |
| <u>instGrpldCod</u>              |   |
| isinCod                          | m |

Response Structure: rfree030T ( defined in rfree030.hxx )

nmsgSuccDataGrpNsdg004

nmsgOneTimGrpNotg002

|               |   |
|---------------|---|
| keyDatCtrlBlc | - |
|---------------|---|

ocur10TimGrp, repeated by:

OCUR\_10\_TIM\_GRP\_MAX (= 10)

membOsUsrIdCod

|                |   |
|----------------|---|
| membOsIslIdCod | - |
|----------------|---|

|                 |   |
|-----------------|---|
| membOsBrnlIdCod | - |
|-----------------|---|

partOsIdCod

|                 |   |
|-----------------|---|
| partOsSubGrpCod | - |
|-----------------|---|

|             |   |
|-------------|---|
| partOsNoTxt | - |
|-------------|---|

|               |   |
|---------------|---|
| dateLstUpdDat | - |
|---------------|---|

|          |   |
|----------|---|
| tranIdNo | - |
|----------|---|

|             |   |
|-------------|---|
| tranIdSfxNo | - |
|-------------|---|

|         |   |
|---------|---|
| tranDat | - |
|---------|---|

|         |   |
|---------|---|
| tranTim | - |
|---------|---|

|         |   |
|---------|---|
| isinCod | - |
|---------|---|

|             |   |
|-------------|---|
| tradMtchPrc | - |
|-------------|---|

|                |   |
|----------------|---|
| avgTradMtchPrc | - |
|----------------|---|

|        |   |
|--------|---|
| trdQty | - |
|--------|---|

---

|                         |   |
|-------------------------|---|
| netTradQty              | - |
| stlCurrCod              | - |
| prcCurrCod              | - |
| stlCurrExcRat           | - |
| stlAmnt                 | - |
| stlDate                 | - |
| kindOfDepo              | - |
| <u>membExclCod</u>      |   |
| membstldCod             | - |
| membBrnldCod            | - |
| <u>partldCod</u>        |   |
| partSubGrpldCod         | - |
| partNoText              | - |
| <u>acctTypCodGrp</u>    |   |
| acctTypCod              | - |
| acctTypNo               | - |
| <u>ffTxtGrp</u>         |   |
| userOrdNum              | - |
| text                    | - |
| membCtpyldCod           | - |
| ordrBuyCod              | - |
| mktVal                  | - |
| netMktVal               | - |
| membClgldCod            | - |
| ordrNo                  | - |
| membCtpyClgldCod        | - |
| membKvNo                | - |
| <u>membClgStlld</u>     |   |
| membClgStlldLoc         | - |
| membClgStlldAct         | - |
| membCtpyKvNo            | - |
| <u>membCtpyClgStlld</u> |   |
| membCpClgStlldLoc       | - |
| membCpClgStlldAct       | - |
| bonAcrIntDay            | - |
| bonAcrInt               | - |
| bonNxtAcrIntDayYr       | - |
| bonNxtNoRemCpnPer       | - |

---

---

|                        |   |
|------------------------|---|
| bonNxtCpnDevWss        | - |
| setlTypCod             | - |
| otcTrdTim              | - |
| trdTyp                 | - |
| fillCurr1              | - |
| membCcpClgldCod        | - |
| ordrComplCod           | - |
| netTypCod              | - |
| <u>bestExrMemblCod</u> |   |
| bestExrIstldCod        | - |
| bestExrBrnldCod        | - |
| <u>otcTrdFlgGrp</u>    |   |
| otcTrdFlg1             | - |
| otcTrdFlg2             | - |
| otcTrdFlg3             | - |

---

### 5.3.3 Xetra Inquire Member Trade

Description                      The Xetra Inquire Member Trade application request is used to retrieve specific data for existing trades for a given instrument set. The current *bestExrMemblIdCod* field group contains the "Broker Id" (Specialist member name) in trades related to instruments traded in the new trading model 8.

Request ID                      XETRA\_INQUIRE\_MEMBER\_TRADE\_RID  
Entry Point                      VCI\_Submit  
Transaction Class                Inquiry

RAL Constant:                  XETRA\_INQUIRE\_OWN\_TRADE\_AR

Request Structure:              inqMbrTrdReqT ( defined in InqMbrTrdReq.hxx )

|                          |   |
|--------------------------|---|
| keyDatCtrlBlc            | m |
| instrSetId               | m |
| tranDatF                 | m |
| tranIdNoF                | o |
| tranIdSfxNoF             | o |
| <u>ffTxtGrpE</u>         |   |
| userOrdNumF              | o |
| textF                    | o |
| <u>membExclIdCodF</u>    |   |
| memblstIdCodF            | m |
| membBrnIdCodF            | m |
| membCtpyIdCodF           | o |
| <u>membClgStIdF</u>      |   |
| membClgStIdLocF          | o |
| membClgStIdActF          | o |
| tranTimBegF              | o |
| tranTimEndF              | o |
| trdTypF                  | o |
| <u>bestExrMemblIdCod</u> |   |
| bestExrIstIdCod          | o |
| bestExrBrnIdCod          | o |
| <u>acctTypCodGrp</u>     |   |
| acctTypCod               | o |
| acctTypNo                | o |

---

Response Structure: `InqMbrTrdRespT` ( defined in `InqMbrTrdResp.hxx` )

keyDatCtrlBlc -

mliRecCtr -

ingMbrTrdRec, repeated by:

INQ MBR TRD REC MAX (= 10)

membOsUsrIdCod

membOsIstIdCod -

membOsBrnldCod -

partOsIdCod

partOsSubGrpCod -

partOsNoTxt -

dateLstUpdDat -

| tranIdNo | - |
| tranIdSfxNo | - |

tranDat -

tranTim

isinCod

| tradMtchPrc | - |

avgTradMtchPrc -

| trdQty | - |

netTradQty -

stlCurrCod -

prcCurrCod -

stlCurrExcRat -

stlAmnt -

stlDate -

kindOfDepo -

membExclIdCod

membstIdCod -

membBrnldCod -

partIdCod

partSubGrpIdCod -

partNoText -

acctTypCodGrp

acctTypCod -

acctTypNo -

ffTxtGrp

userOrdNum

---

|                          |   |
|--------------------------|---|
| text                     | - |
| membCtpyIdCod            | - |
| ordrBuyCod               | - |
| mktVal                   | - |
| netMktVal                | - |
| membClgIdCod             | - |
| ordrNo                   | - |
| membCtpyClgIdCod         | - |
| membKvNo                 | - |
| <u>membClgStId</u>       |   |
| membClgStIdLoc           | - |
| membClgStIdAct           | - |
| membCtpyKvNo             | - |
| <u>membCtpyClgStId</u>   |   |
| membCpClgStIdLoc         | - |
| membCpClgStIdAct         | - |
| bonAcrIntDay             | - |
| bonAcrInt                | - |
| bonNxtAcrIntDayYr        | - |
| bonNxtNoRemCpnPer        | - |
| bonNxtCpnDevWss          | - |
| setlTypCod               | - |
| otcTrdTim                | - |
| trdTyp                   | - |
| fillCurr1                | - |
| membCcpClgIdCod          | - |
| ordrComplCod             | - |
| netTypCod                | - |
| <u>bestExrMemblIdCod</u> |   |
| bestExrIstIdCod          | - |
| bestExrBrnIdCod          | - |
| <u>otcTrdFlgGrp</u>      |   |
| otcTrdFlg1               | - |
| otcTrdFlg2               | - |
| otcTrdFlg3               | - |

---





|                                   |   |
|-----------------------------------|---|
| tranTimBegF                       | o |
| tranTimEndF                       | o |
| trdTypF                           | o |
| netTypCod                         | r |
| <u>bestExrMemblDcod</u>           |   |
| bestExrIstldCod                   | o |
| bestExrBrnldCod                   | o |
| <u>acctTypCodGrp</u>              |   |
| acctTypCod                        | o |
| acctTypNo                         | o |
| mlilsinDataCtr                    | m |
| <u>mlilsinGrpOt, repeated by:</u> |   |
| MLI_ISIN_GRP_OT_MAX (= 312)       |   |
| <u>instGrpldCod</u>               |   |
| isinCod                           | m |

Response Structure: rfree030T ( defined in rfree030.hxx )

nmsgSuccDataGrpNsdg004

nmsgOneTimGrpNotg002

|               |   |
|---------------|---|
| keyDatCtrlBlc | - |
|---------------|---|

ocur10TimGrp, repeated by:

OCUR\_10\_TIM\_GRP\_MAX (= 10)

membOsUsrldCod

|                |   |
|----------------|---|
| membOsIstldCod | - |
|----------------|---|

|                |   |
|----------------|---|
| membOsBrnldCod | - |
|----------------|---|

partOsldCod

|                 |   |
|-----------------|---|
| partOsSubGrpCod | - |
|-----------------|---|

|             |   |
|-------------|---|
| partOsNoTxt | - |
|-------------|---|

|               |   |
|---------------|---|
| dateLstUpdDat | - |
|---------------|---|

|          |   |
|----------|---|
| tranldNo | - |
|----------|---|

|             |   |
|-------------|---|
| tranldSfxNo | - |
|-------------|---|

|         |   |
|---------|---|
| tranDat | - |
|---------|---|

|         |   |
|---------|---|
| tranTim | - |
|---------|---|

|         |   |
|---------|---|
| isinCod | - |
|---------|---|

|             |   |
|-------------|---|
| tradMtchPrc | - |
|-------------|---|

|                |   |
|----------------|---|
| avgTradMtchPrc | - |
|----------------|---|

|        |   |
|--------|---|
| trdQty | - |
|--------|---|

|            |   |
|------------|---|
| netTradQty | - |
|------------|---|

---

|                         |   |
|-------------------------|---|
| stlCurrCod              | - |
| prcCurrCod              | - |
| stlCurrExcRat           | - |
| stlAmnt                 | - |
| stlDate                 | - |
| kindOfDepo              | - |
| <u>membExclCod</u>      |   |
| memblstldCod            | - |
| membBrnldCod            | - |
| <u>partldCod</u>        |   |
| partSubGrpldCod         | - |
| partNoText              | - |
| <u>acctTypCodGrp</u>    |   |
| acctTypCod              | - |
| acctTypNo               | - |
| <u>ffTxtGrp</u>         |   |
| userOrdNum              | - |
| text                    | - |
| membCtpyldCod           | - |
| ordrBuyCod              | - |
| mktVal                  | - |
| netMktVal               | - |
| membClgldCod            | - |
| ordrNo                  | - |
| membCtpyClgldCod        | - |
| membKvNo                | - |
| <u>membClgStlld</u>     |   |
| membClgStlldLoc         | - |
| membClgStlldAct         | - |
| membCtpyKvNo            | - |
| <u>membCtpyClgStlld</u> |   |
| membCpClgStlldLoc       | - |
| membCpClgStlldAct       | - |
| bonAcrIntDay            | - |
| bonAcrInt               | - |
| bonNxtAcrIntDayYr       | - |
| bonNxtNoRemCpnPer       | - |
| bonNxtCpnDevgWss        | - |

---

---

|                        |   |
|------------------------|---|
| setlTypCod             | - |
| otcTrdTim              | - |
| trdTyp                 | - |
| fillCurr1              | - |
| membCcpClgldCod        | - |
| ordrComplCod           | - |
| netTypCod              | - |
| <u>bestExrMemblCod</u> |   |
| bestExrIstldCod        | - |
| bestExrBrnldCod        | - |
| <u>otcTrdFlgGrp</u>    |   |
| otcTrdFlg1             | - |
| otcTrdFlg2             | - |
| otcTrdFlg3             | - |

---

### 5.3.5 Xetra Inquire Own Member Trade

**Description** The Xetra Inquire Own Member Trade application request is used to retrieve specific data for existing trades for a given instrument set on subgroup/user level. The current *bestExrMemblIdCod* field group contains the "Broker Id" (Specialist member name) in trades related to instruments traded in the new trading model 8.

**Request ID** XETRA\_INQUIRE\_OWN\_MEMBER\_TRADE\_RID  
**Entry Point** VCI\_Submit  
**Transaction Class** Inquiry

**RAL Constant:** XETRA\_INQUIRE\_OWN\_TRADE\_AR

**Request Structure:** inqOwnMbrTrdReqT ( defined in InqOwnMbrTrdReq.hxx )

|                          |   |
|--------------------------|---|
| keyDatCtrlBlc            | m |
| instrSetId               | m |
| tranDatF                 | m |
| tranIdNoF                | o |
| tranIdSfxNoF             | o |
| <u>ffTxtGrpF</u>         |   |
| userOrdNumF              | o |
| textF                    | o |
| <u>partIdCodF</u>        |   |
| partSubGrpCodF           | m |
| partNoF                  | o |
| membCtpyIdCodF           | o |
| <u>membClgStIdF</u>      |   |
| membClgStIdLocF          | o |
| membClgStIdActF          | o |
| tranTimBegF              | o |
| tranTimEndF              | o |
| trdTypF                  | o |
| <u>bestExrMemblIdCod</u> |   |
| bestExrIstIdCod          | o |
| bestExrBrnIdCod          | o |
| <u>acctTypCodGrp</u>     |   |
| acctTypCod               | o |

acctTypNo 0

Response Structure: inqOwnMbrTrdRespT ( defined in InqOwnMbrTrdResp.hxx )

keyDatCtrlBlc -

mliRecCtr -

inqOwnMbrTrdRec, repeated by:

INQ\_OWN\_MBR\_TRD\_REC\_MAX (= 10)

membOsUsrldCod

membOsIstldCod -

membOsBrnldCod -

partOsldCod

partOsSubGrpCod -

partOsNoTxt -

dateLstUpdDat -

tranldNo -

tranldSfxNo -

tranDat -

tranTim -

isinCod -

tradMtchPrc -

avgTradMtchPrc -

trdQty -

netTradQty -

stlCurrCod -

prcCurrCod -

stlCurrExcRat -

stlAmnt -

stlDate -

kindOfDepo -

membExclldCod

membIstldCod -

membBrnldCod -

partldCod

partSubGrpldCod -

partNoText -

acctTypCodGrp

acctTypCod -

acctTypNo -

---

ffTxtGrp

|                  |   |
|------------------|---|
| userOrdNum       | - |
| text             | - |
| membCtpyldCod    | - |
| ordrBuyCod       | - |
| mktVal           | - |
| netMktVal        | - |
| membClgldCod     | - |
| ordrNo           | - |
| membCtpyClgldCod | - |
| membKvNo         | - |

membClgStlld

|                 |   |
|-----------------|---|
| membClgStlldLoc | - |
| membClgStlldAct | - |
| membCtpyKvNo    | - |

membCtpyClgStlld

|                   |   |
|-------------------|---|
| membCpClgStlldLoc | - |
| membCpClgStlldAct | - |

|                   |   |
|-------------------|---|
| bonAcrIntDay      | - |
| bonAcrInt         | - |
| bonNxtAcrIntDayYr | - |
| bonNxtNoRemCpnPer | - |
| bonNxtCpnDevgWss  | - |
| setlTypCod        | - |
| otcTrdTim         | - |
| trdTyp            | - |
| fillCurr1         | - |
| membCcpClgldCod   | - |
| ordrComplCod      | - |
| netTypCod         | - |

bestExrMemblldCod

|                 |   |
|-----------------|---|
| bestExrlstldCod | - |
| bestExrBrnldCod | - |

otcTrdFlgGrp

|            |   |
|------------|---|
| otcTrdFlg1 | - |
| otcTrdFlg2 | - |
| otcTrdFlg3 | - |

---

## 5.4 Other Requests

### 5.4.1 Xetra Change Password

|             |                                                                                                      |
|-------------|------------------------------------------------------------------------------------------------------|
| Description | The Xetra Change Password application request is used to change the user's password for Xetra login. |
|-------------|------------------------------------------------------------------------------------------------------|

|            |                           |
|------------|---------------------------|
| Request ID | XETRA_CHANGE_PASSWORD_RID |
|------------|---------------------------|

|             |            |
|-------------|------------|
| Entry Point | VCI_Submit |
|-------------|------------|

Transaction Class            not counted

RAL Constant: XETRA\_CHANGE\_PASSWORD\_AR

Request Structure:     rfmcp01T   ( defined in rfmcp01.hxx )

oldPw m

newPw m

partIdCod

partSubGrpldCod m

partNoText m

Response Structure: No specific response structure

---

### 5.4.2 Xetra Reset Password

Description                      The Xetra Reset Password application request is used by the system administrator to reset the user's password for Xetra login.

Request ID                      XETRA\_RESET\_PASSWORD\_RID  
Entry Point                      VCI\_Submit  
Transaction Class                not counted

RAL Constant:                  XETRA\_RESET\_PASSWORD\_AR

Request Structure:              rfmcp01T ( defined in rfmcp01.hxx )

|                  |   |
|------------------|---|
| oldPw            | o |
| newPw            | m |
| <u>partIdCod</u> |   |
| partSubGrpIdCod  | m |
| partNoText       | m |

Response Structure:          No specific response structure

---



### 5.4.3 Xetra Inquire News List

**Description** The Xetra Inquire News List application request allows a user to inquire on a list of news items published by the Exchange. The Exchange will store published news items for a certain period of time. Only the news subject and the priority are returned, a XETRA Inquire News application request is required in order to view news detail.

|                   |                             |
|-------------------|-----------------------------|
| Request ID        | XETRA_INQUIRE_NEWS_LIST_RID |
| Entry Point       | VCI_Submit                  |
| Transaction Class | not counted                 |

RAL Constant: XETRA\_INQUIRE\_NEWS\_LIST\_AR

Request Structure: rfrqd050T ( defined in rfrqd050.hxx )  
keyDatCtrlBlc m

Response Structure: rfred050T ( defined in rfred050.hxx )  
keyDatCtrlBlc -

rfred050WsRec

occXTimGrp3, repeated by:

OCC\_X\_TIM\_GRP\_3\_MAX (= 50)

|            |   |
|------------|---|
| newsDat    | - |
| newsTim    | - |
| mesgShtTxt | - |
| newsPrio   | - |

#### 5.4.4 Xetra Inquire News

|             |                                                                                                            |
|-------------|------------------------------------------------------------------------------------------------------------|
| Description | The Xetra Inquire News application request allows a user to inquire on the detail of a selected news item. |
|-------------|------------------------------------------------------------------------------------------------------------|

|                   |                        |
|-------------------|------------------------|
| Request ID        | XETRA_INQUIRE_NEWS_RID |
| Entry Point       | VCI_Submit             |
| Transaction Class | not counted            |

RAL Constant: XETRA\_INQUIRE\_NEWS\_AR

Request Structure:     rfrqd055T   ( defined in rfrqd055.hxx )

rfrqd055WsRec

newsDat m

newsTim m

Response Structure: rfred055T ( defined in rfred055.hxx )

rfred055WsRec

dateLstUpdDat -

mesgShtTxt -

newsDtl -

#### 5.4.5 Xetra Inquire Report Selection List

Description                      The Xetra Inquire Report Selection List application request is used to inquire on all reports which can be requested by all users for a member.

Request ID                      XETRA\_INQUIRE\_REPORT\_SELECTION\_LIST\_RID  
Entry Point                      VCI\_Submit  
Transaction Class                not counted

RAL Constant:                  XETRA\_INQUIRE\_REPORT\_SELECTION\_LIST\_AR

Request Structure:              rfrqj010T ( defined in rfrqj010.hxx )

|                  |   |
|------------------|---|
| reptIdCodKey     | 0 |
| dateLstUpdDat    | 0 |
| reptHisDat       | 0 |
| reptMbrCrtSltCod | 0 |
| rawdMbrCrtSltCod | 0 |
| keyDatCtrlBlc    | m |

Response Structure:            rfrej010T ( defined in rfrej010.hxx )

|               |   |
|---------------|---|
| keyDatCtrlBlc | - |
|---------------|---|

ocur50TimGrp2, repeated by:  
OCUR\_50\_TIM\_GRP\_2\_MAX (= 50)

|                  |   |
|------------------|---|
| reptIdCod        | - |
| reptNam          | - |
| reptPrntFrqCod   | - |
| rawActCod        | - |
| reptMbrCrtSltCod | - |
| rawdMbrCrtSltCod | - |
| dateLstUpdDat    | - |



#### 5.4.7 Xetra Inquire Exchange Information

**Description** The Xetra Inquire Exchange Information request is used to retrieve information about internal and external exchanges linked to a specific Xetra exchange. This request is processed on the frontend only. The user authorization given by the RAL is not validated by the Xetra system.

**Request ID** XETRA\_INQUIRE\_EXCHANGE\_INFORMATION\_RID  
**Entry Point** VCI\_Submit  
**Transaction Class** not counted

**Request Structure:** No specific request structure

**Response Structure:** rfreexinT ( defined in rfreexin.hxx )

exchCrtProcDat -  
forExcLis, repeated by:  
FOR\_EXC\_LIS\_MAX (= 80)  
exchIdCod -  
exchName -

## 5.5 User Maintenance

### 5.5.1 Xetra Inquire User List

|             |                                                                                                                           |
|-------------|---------------------------------------------------------------------------------------------------------------------------|
| Description | The Xetra Inquire User List application request is used to inquire on all users currently set up for a particular member. |
|-------------|---------------------------------------------------------------------------------------------------------------------------|

Request ID XETRA\_INQUIRE\_USER\_LIST\_RID

|             |            |
|-------------|------------|
| Entry Point | VCI_Submit |
|-------------|------------|

Transaction Class not counted

RAL Constant: XETRA\_INQUIRE\_USER\_LIST\_AR

Request Structure: rfrqa039T ( defined in rfrqa039.hxx )

```

Response Structure:  rfrea039T  ( defined in rfrea039.hxx )
keyDatCtrlBlc
rfrea039WsRec
  mliRecCtr
  occXTimGrp6, repeated by:
  OCC_X_TIM_GRP_6_MAX (= 57)
    partSubGrpCod1
    partNo1
    agtInd
    proplnd
    trdrNam
    snrlnd
    betrlnd
    issrlnd
    liqProvInd
    bestExrInd
    defBestRtngInd
    lmlnd
    defStlId
      defStlIdLoc

```

---

|             |   |
|-------------|---|
| defStlldAct | - |
| maxOrdrVal  | - |

---

### 5.5.2 Xetra Inquire User

Description                      The Xetra Inquire User application request is used to inquire on user information for a specific user.

Request ID                      XETRA\_INQUIRE\_USER\_RID  
Entry Point                      VCI\_Submit  
Transaction Class                not counted

RAL Constant:                  XETRA\_INQUIRE\_USER\_AR

Request Structure:              rfrqa040T ( defined in rfrqa040.hxx )

rfrqa040WsRec

|               |   |
|---------------|---|
| partSubGrpCod | m |
| partNo        | m |

rfrea040WsRec

|                                  |   |
|----------------------------------|---|
| trdrNam                          | o |
| dateLstUpdDat                    | o |
| agtInd                           | o |
| propInd                          | o |
| snrInd                           | o |
| betrInd                          | o |
| issrInd                          | o |
| liqProvInd                       | o |
| bestExrInd                       | o |
| defBestRtngrInd                  | o |
| lmlInd                           | o |
| <u>defStlId</u>                  |   |
| defStlIdLoc                      | o |
| defStlIdAct                      | o |
| maxOrdrVal                       | o |
| <u>occXTimGrp4, repeated by:</u> |   |
| OCC_X_TIM_GRP_4_MAX (= 350)      |   |
| rescAccLvlNo                     | o |

Response Structure:              rfrea040T ( defined in rfrea040.hxx )

rfrea040WsRec

|         |   |
|---------|---|
| trdrNam | - |
|---------|---|

---



---

|                                  |   |
|----------------------------------|---|
| dateLstUpdDat                    | - |
| agtInd                           | - |
| propInd                          | - |
| snrInd                           | - |
| betrInd                          | - |
| issrInd                          | - |
| liqProvInd                       | - |
| bestExrInd                       | - |
| defBestRtngInd                   | - |
| lmlInd                           | - |
| <u>defStlld</u>                  |   |
| defStlldLoc                      | - |
| defStlldAct                      | - |
| maxOrdrVal                       | - |
| <u>occXTimGrp4, repeated by:</u> |   |
| OCC_X_TIM_GRP_4_MAX (= 350)      |   |
| rescAccLvINo                     | - |

---

### 5.5.3 Xetra Add User

Description                      The Xetra Add User application request is used to add a new user for a particular member. The user has a set of assigned attributes.

Request ID                      XETRA\_ADD\_USER\_RID  
Entry Point                      VCI\_Submit  
Transaction Class                not counted

RAL Constant:                  XETRA\_ADD\_USER\_AR

Request Structure:              rfrqa040T ( defined in rfrqa040.hxx )

rfrqa040WsRec

|               |   |
|---------------|---|
| partSubGrpCod | m |
| partNo        | m |

rfrea040WsRec

|                                  |   |
|----------------------------------|---|
| trdrNam                          | o |
| dateLstUpdDat                    | r |
| agtInd                           | m |
| propInd                          | m |
| snrInd                           | m |
| betrInd                          | m |
| issrInd                          | m |
| liqProvInd                       | m |
| bestExrInd                       | m |
| defBestRtngrInd                  | m |
| lmlInd                           | m |
| <u>defStlId</u>                  |   |
| defStlIdLoc                      | o |
| defStlIdAct                      | o |
| maxOrdrVal                       | m |
| <u>occXTimGrp4, repeated by:</u> |   |
| OCC_X_TIM_GRP_4_MAX (= 350)      |   |
| rescAccLvInd                     | m |

Response Structure:              rfrea040T ( defined in rfrea040.hxx )

rfrea040WsRec

|         |   |
|---------|---|
| trdrNam | - |
|---------|---|

---

---

|                                  |   |
|----------------------------------|---|
| dateLstUpdDat                    | a |
| agtInd                           | - |
| propInd                          | - |
| snrInd                           | - |
| betrInd                          | - |
| issrInd                          | - |
| liqProvInd                       | - |
| bestExrInd                       | - |
| defBestRtngInd                   | - |
| lmlInd                           | - |
| <u>defStlld</u>                  |   |
| defStlldLoc                      | - |
| defStlldAct                      | - |
| maxOrdrVal                       | - |
| <u>occXTimGrp4, repeated by:</u> |   |
| OCC_X_TIM_GRP_4_MAX (= 350)      |   |
| rescAccLvIno                     | - |

---

---

#### 5.5.4 Xetra Modify User

Description                      The Xetra Modify User application request is used to modify assigned attributes of a user.

Request ID                      XETRA\_MODIFY\_USER\_RID  
Entry Point                      VCI\_Submit  
Transaction Class                not counted

RAL Constant:                  XETRA\_MODIFY\_USER\_AR

Request Structure:              rfrqa040T ( defined in rfrqa040.hxx )

rfrqa040WsRec

|               |   |
|---------------|---|
| partSubGrpCod | m |
| partNo        | m |

rfrea040WsRec

|                                  |    |
|----------------------------------|----|
| trdrNam                          | co |
| dateLstUpdDat                    | f  |
| agtInd                           | cm |
| propInd                          | cm |
| snrInd                           | cm |
| betrInd                          | cm |
| issrInd                          | cm |
| liqProvInd                       | cm |
| bestExrInd                       | cm |
| defBestRtnInd                    | cm |
| lmlInd                           | cm |
| <u>defStlId</u>                  |    |
| defStlIdLoc                      | co |
| defStlIdAct                      | co |
| maxOrdrVal                       | co |
| <u>occXTimGrp4, repeated by:</u> |    |
| OCC_X_TIM_GRP_4_MAX (= 350)      |    |
| rescAccLvlNo                     | cm |

Response Structure:              rfrea040T ( defined in rfrea040.hxx )

rfrea040WsRec

|         |   |
|---------|---|
| trdrNam | - |
|---------|---|

---

---

|                                  |   |
|----------------------------------|---|
| dateLstUpdDat                    | - |
| agtInd                           | - |
| propInd                          | - |
| snrInd                           | - |
| betrInd                          | - |
| issrInd                          | - |
| liqProvInd                       | - |
| bestExrInd                       | - |
| defBestRtngInd                   | - |
| lmlInd                           | - |
| <u>defStlld</u>                  |   |
| defStlldLoc                      | - |
| defStlldAct                      | - |
| maxOrdrVal                       | - |
| <u>occXTimGrp4, repeated by:</u> |   |
| OCC_X_TIM_GRP_4_MAX (= 350)      |   |
| rescAccLvIno                     | - |

---

### 5.5.5 Xetra Delete User

Description                      The Xetra Delete User application request is used by a member to delete a user for that specific member.

Request ID                      XETRA\_DELETE\_USER\_RID  
Entry Point                      VCI\_Submit  
Transaction Class                not counted

RAL Constant:                  XETRA\_DELETE\_USER\_AR

Request Structure:              rfrqa040T ( defined in rfrqa040.hxx )

rfrqa040WsRec

|               |   |
|---------------|---|
| partSubGrpCod | m |
| partNo        | m |

rfrea040WsRec

|                                  |   |
|----------------------------------|---|
| trdrNam                          | o |
| dateLstUpdDat                    | f |
| agtInd                           | o |
| propInd                          | o |
| snrInd                           | o |
| betrInd                          | o |
| issrInd                          | o |
| liqProvInd                       | o |
| bestExrInd                       | o |
| defBestRtngrInd                  | o |
| lmlInd                           | o |
| <u>defStlId</u>                  |   |
| defStlIdLoc                      | o |
| defStlIdAct                      | o |
| maxOrdrVal                       | o |
| <u>occXTimGrp4, repeated by:</u> |   |
| OCC_X_TIM_GRP_4_MAX (= 350)      |   |
| rescAccLvInd                     | o |

Response Structure:          No specific response structure

---

## 5.6 Subscription

Subscription application requests are entered using the VCI\_Subscribe entry point.

### 5.6.1 Xetra Subscribe Inside Market

**Description** The Xetra Inside Market subscription is used by the application to subscribe to the Xetra public broadcast data stream for dissemination of Xetra inside market information. A detailed description about the behavior of the Inside Market Broadcast's price fields is available in section 10.2. Prices without turnover are published with quantity set to 0. Depending on the Market Model and orderbook transparency the information provided by this request may differ.

For market model 8, the fields *netChg*, *lstTrdPrc*, *lstTrdQty*, *trdTim*, *clsPrc*, *valPrc*, *opnPrc*, *dlyLowPrc*, *dlyHghPrc*, *instOneDayQty*, *lstAuctQty*, *auctTim*, *lstAuctPrc*, *noTotTrdQty* and *prcsStsValCod* will be filled. The closing price (*clsPrc*) is available only for T - 1.

By configuration on a MISS-group level it is possible to specify for each inside market substream whether a subscription subscribes to the netted or the un-netted inside market broadcast data. For more details please refer to the Xetra Functional/Technical Description documents. The user authorization given by the RAL is not validated by the Xetra system.

|                   |                                            |
|-------------------|--------------------------------------------|
| Request ID        | XETRA_PUBLIC_UNRELIABLE_MARKET_STREAM_TYPE |
| Entry Point       | VCI_Subscribe                              |
| Stream Quality    | Unreliable                                 |
| Transaction Class | not counted                                |

|                    |                                                 |
|--------------------|-------------------------------------------------|
| Subject Structure: | XetralsinSubjectT ( defined in subjectXetra.h ) |
| xetralsinSubject   | mw                                              |

|               |                                  |
|---------------|----------------------------------|
| RAL Constant: | XETRA_SUBSCRIBE_INSIDE_MARKET_AR |
|---------------|----------------------------------|

|                      |                                     |
|----------------------|-------------------------------------|
| Broadcast Structure: | pubcstnT ( defined in pubcstn.hxx ) |
| dataLen              | -                                   |
| <u>instGrpldCod</u>  |                                     |
| isinCod              | -                                   |
| <u>instData</u>      |                                     |
| auctPrc              | -                                   |
| auctQty              | -                                   |

|                                |   |
|--------------------------------|---|
| netChg                         | - |
| lstTrdPrc                      | - |
| lstTrdQty                      | - |
| trdTim                         | - |
| crossTrdPrc                    | - |
| crossTrdQty                    | - |
| crossTrdTim                    | - |
| clsPrc                         | - |
| valPrc                         | - |
| opnPrc                         | - |
| dlyLowPrc                      | - |
| dlyHghPrc                      | - |
| instOneDayQtyBest              | - |
| totNoTrdBst                    | - |
| trdPrcBest                     | - |
| trdQtyBest                     | - |
| trdTimBest                     | - |
| instOneDayQty                  | - |
| lstAuctQty                     | - |
| auctTim                        | - |
| lstAuctPrc                     | - |
| srpQty                         | - |
| noTotTrdQty                    | - |
| fmlnd                          | r |
| srpBidAskInd                   | - |
| moilnd                         | - |
| prcsStsValCod                  | - |
| tranTim                        | - |
| cmexInd                        | - |
| vollnd                         | - |
| excpStateInd                   | - |
| <u>mtchRng</u>                 |   |
| mtchRngBid                     | - |
| mtchRngAsk                     | - |
| bstOrdPrcInd                   | - |
| <u>bstOrdGrp, repeated by:</u> |   |
| BST_ORD_GRP_MAX (= 10)         |   |
| bstBidPrc                      | - |



---

|            |   |
|------------|---|
| bstAskPrc  | - |
| bstBidQty  | - |
| bstAskQty  | - |
| numOrdrBid | - |
| numOrdrAsk | - |

---

### 5.6.2 Xetra Subscribe Quote Request

|             |                                                                                                                                                                                                                                                            |
|-------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Description | The Xetra Quote Request subscription is used by the application to subscribe to the Xetra public broadcast data stream for dissemination of Xetra Quote Request information. The user authorization given by the RAL is not validated by the Xetra system. |
|-------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

|                   |                                                   |
|-------------------|---------------------------------------------------|
| Request ID        | XETRA_PUBLIC_UNRELIABLE_QUOTE_REQUEST_STREAM_TYPE |
| Entry Point       | VCI_Subscribe                                     |
| Stream Quality    | Unreliable                                        |
| Transaction Class | not counted                                       |

Subject Structure:    XetralsinSubjectT   ( defined in subjectXetra.h )  
                       xetralsinSubject                                                  mw

RAL Constant: XETRA\_SUBSCRIBE\_QUOTE\_REQUEST\_AR

```
Broadcast Structure:   pubcstqT   ( defined in pubcstq.hxx )
    instGrpIdCod
        isinCod
        qrTim
```

---

### 5.6.3 Xetra Subscribe Ticker

Description                      The Xetra Ticker subscription is used by the application to subscribe to the Xetra public broadcast data stream for dissemination of external price information. The user authorization given by the RAL is not validated by the Xetra system.

Request ID                      XETRA\_PUBLIC\_UNRELIABLE\_TICKER\_STREAM\_TYPE  
Entry Point                      VCI\_Subscribe  
Stream Quality                      Unreliable  
Transaction Class                      not counted

Subject Structure:              XetraPublUnrelTickerSubjectT ( defined in XetraPublUnrelTickerSubject.hxx )

|           |   |
|-----------|---|
| isinCod   | m |
| exchIdCod | m |

RAL Constant:                  XETRA\_SUBSCRIBE\_TICKER\_AR

Broadcast Structure:          pubcsttT ( defined in pubcstt.hxx )

instGrpldCod

|                 |   |
|-----------------|---|
| isinCod         | - |
| lstTrdPrc       | - |
| lstTrdQty       | - |
| secuOfficialInd | - |
| exchIdCod       | - |
| tranTim         | - |
| currTypCod      | - |
| idxVarId        | - |

---

#### 5.6.4 Xetra Subscribe State Change Information

|             |                                                                                                                                                                                                                                                                      |
|-------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Description | The Xetra State Change Information subscription is used by the application to subscribe to the Xetra public broadcast data stream for dissemination of Xetra state change information. The user authorization given by the RAL is not validated by the Xetra system. |
|-------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

|                   |                                           |
|-------------------|-------------------------------------------|
| Request ID        | XETRA_PUBLIC_UNRELIABLE_STATE_STREAM_TYPE |
| Entry Point       | VCI_Subscribe                             |
| Stream Quality    | Unreliable                                |
| Transaction Class | not counted                               |

Subject Structure:     subStatChgInfoSubjectT   ( defined in SubStatChgInfoSubj.hxx )  
                        statChgClas                                                 mw

RAL Constant: XETRA\_SUBSCRIBE\_STATE\_CHANGE\_INFORMATION\_AR

|                      |                      |                                        |
|----------------------|----------------------|----------------------------------------|
| Broadcast Structure: | subStatChgInfoBcastT | ( defined in SubStatChgInfoBcast.hxx ) |
| statChgClas          |                      | -                                      |
| isinCod              |                      | -                                      |
| statChgTyp           |                      | -                                      |
| prcsStsValCod        |                      | -                                      |
| tranTim              |                      | -                                      |

---

### 5.6.5 Xetra Subscribe News

Description                      The Xetra News subscription is used by the application to subscribe to the Xetra public broadcast data stream for dissemination of Xetra news. The user authorization given by the RAL is not validated by the Xetra system.

Request ID                      XETRA\_PUBLIC\_UNRELIABLE\_NEWS\_STREAM\_TYPE  
Entry Point                      VCI\_Subscribe  
Stream Quality                      Unreliable  
Transaction Class                      not counted

Subject Structure:              No specific subject structure

RAL Constant:                  XETRA\_SUBSCRIBE\_NEWS\_AR

Broadcast Structure:      pubcstwT ( defined in pubcstw.hxx )

newsPublBcGrp

|            |   |
|------------|---|
| newsDat    | - |
| newsTim    | - |
| mesgShtTxt | - |
| newsPrio   | - |

### 5.6.6 Xetra Subscribe Order Execution Confirmation

**Description** The Xetra Order Execution Confirmation subscription is used to subscribe to the Xetra private broadcast data stream for confirmation of Xetra entered, modified or deleted orders. Confirmations of order deletions performed during batch processing are sent out as well. Information on executed book orders is also provided via this stream. Missed messages can be recovered.

The stream contains an 'End of Stream' message, which indicates that the last Order Execution Confirmation for that day has been sent. The 'End of Stream' messages is either received upon wildcard subscription or when ISIN\_COD\_EOS has been indicated in the list of ISINs. In addition, this stream may contain 'No Data' Messages. Please note that in case of 'End of Stream' or 'No Data' messages the broadcast structure is truncated after the *isinCod* field - do not access further fields before checking for these special messages.

Several execution confirmations may be sent in one Order Execution response broadcast message. The type of this broadcast (*bcastType*) is BCAST\_RCV\_ODR\_CNF = 'B'. A description for the usage of field *trnTypId* under respect of execution restrictions and ordertypes is available in the "Reference Tables" section. The user authorization given by the RAL is not validated by the Xetra system.

|                   |                                       |
|-------------------|---------------------------------------|
| Request ID        | XETRA_PRIVATE_RECOVERABLE_STREAM_TYPE |
| Entry Point       | VCI_Subscribe                         |
| Stream Quality    | Recoverable                           |
| Transaction Class | not counted                           |

Subject Structure: BcastPrivRecovSubjectT ( defined in BcastPrivRecovSubject.hxx )  
stream (appStreamIdT)

|            |   |
|------------|---|
| memberId   | m |
| bcastType  | m |
| isinCod    | m |
| reserved_1 | r |
| reserved_2 | r |
| reserved_3 | r |

---

RAL Constant: XETRA\_SUBSCRIBE\_ORDER\_CONFIRMATION\_AR

Broadcast Structure: rpbctocrT ( defined in rpbctocr.hxx )

|                       |   |
|-----------------------|---|
| stmSeqNo              | - |
| isinSeqNo             | - |
| <u>rpbctocr</u>       |   |
| resubmitNo            | - |
| <u>instGrpldCod</u>   |   |
| isinCod               | - |
| trnTypId              | - |
| <u>partIdCod</u>      |   |
| partSubGrpldCod       | - |
| partNoText            | - |
| <u>trnUsrTxt</u>      |   |
| <u>membOsUsrIdCod</u> |   |
| membOsIsIdCod         | - |
| membOsBrIdCod         | - |
| <u>partOsIdCod</u>    |   |
| partOsSubGrpCod       | - |
| partOsNoTxt           | - |
| <u>tranDatGrp</u>     |   |
| tranDat               | - |
| tranTim               | - |
| ordrBuyCod            | - |
| ordrTypCod            | - |
| ordrStopLim           | - |
| ordrExePrc            | - |
| ordrQty               | - |
| ordrExeQty            | - |
| remPeakQty            | - |
| peakSizeQty           | - |
| <u>acctTypCodGrp</u>  |   |
| acctTypCod            | - |
| acctTypNo             | - |
| ordrNumOld            | - |
| ordrNumNew            | - |
| ordrExpDat            | - |
| ordrResCod            | - |

---

---

|                                 |   |
|---------------------------------|---|
| InkOrdrNo                       | - |
| trdResTypCod                    | - |
| netTypCod                       | - |
| <u>bestExrMemblDcod</u>         |   |
| bestExrIstldCod                 | - |
| bestExrBrnldCod                 | - |
| bestTrdInd                      | - |
| <u>ffTxtGrp</u>                 |   |
| userOrdNum                      | - |
| text                            | - |
| dateLstUpdDat                   | - |
| <u>exeGrp2</u>                  |   |
| ordrPrtFilCod                   | - |
| mliRecCtr                       | - |
| <u>trdMtchGrp, repeated by:</u> |   |
| TRD_MTCH_GRP_MAX (= 100)        |   |
| tradMtchQty                     | - |
| tradMtchPrc                     | - |

---



### 5.6.7 Xetra Subscribe Quote Execution Confirmation

**Description** The Xetra Quote Execution Confirmation subscription is used to subscribe to the Xetra private broadcast data stream for confirmation of Xetra entered/deleted/executed quotes, entered by Designated Sponsors or Liquidity Managers. Specialists in trading model 8 will not receive any of these quote execution confirmations since they are entered on behalf of the Issuer (Quote Provider). Instead, they will receive executions on the new specialist specific stream. Market Makers (Issuers) will receive quote executions on this stream.

The type of this broadcast (*bcastType*) is BCAST\_UNREL\_QUO\_CNF. The user authorization given by the RAL is not validated by the Xetra system.

|                   |                                                 |
|-------------------|-------------------------------------------------|
| Request ID        | XETRA_PRIVATE_UNRELIABLE_QUOTE_CONF_STREAM_TYPE |
| Entry Point       | VCI_Subscribe                                   |
| Stream Quality    | Unreliable                                      |
| Transaction Class | not counted                                     |

|                    |                                                               |
|--------------------|---------------------------------------------------------------|
| Subject Structure: | subQuoExeConfSubjectT ( defined in SubQuoExeConfSubject.hxx ) |
| memberId           | m                                                             |
| isinCod            | m                                                             |

|               |                                       |
|---------------|---------------------------------------|
| RAL Constant: | XETRA_SUBSCRIBE_QUOTE_CONFIRMATION_AR |
|---------------|---------------------------------------|

|                       |                                                           |
|-----------------------|-----------------------------------------------------------|
| Broadcast Structure:  | subQuoExeConfBcastT ( defined in SubQuoExeConfBcast.hxx ) |
| stmSeqNo              | -                                                         |
| resubmitNo            | -                                                         |
| <u>instGrpldCod</u>   |                                                           |
| isinCod               | -                                                         |
| trnTypId              | -                                                         |
| <u>partIdCod</u>      |                                                           |
| partSubGrpldCod       | -                                                         |
| partNoText            | -                                                         |
| <u>trnUsrTxt</u>      |                                                           |
| <u>membOsUsrIdCod</u> |                                                           |
| membOsIsltdCod        | -                                                         |
| membOsBrnIdCod        | -                                                         |
| <u>partOsIdCod</u>    |                                                           |
| partOsSubGrpCod       | -                                                         |

---

|                                 |   |
|---------------------------------|---|
| partOsNoTxt                     | - |
| <u>quoTranDatGrp</u>            |   |
| tranDatBuy                      | - |
| tranTimBuy                      | - |
| tranDatSel                      | - |
| tranTimSel                      | - |
| quoExePrcBuy                    | - |
| quoExePrcSel                    | - |
| quoQtyBuy                       | - |
| quoQtySel                       | - |
| <u>ordrNumGrp</u>               |   |
| ordrNumBuyOld                   | - |
| ordrNumBuyNew                   | - |
| ordrNumSelOld                   | - |
| ordrNumSelNew                   | - |
| <u>acctTypCodGrp</u>            |   |
| acctTypCod                      | - |
| acctTypNo                       | - |
| bestTrdInd                      | - |
| bestBdryAsk                     | - |
| bestRsrvQtyAsk                  | - |
| bestBdryBid                     | - |
| bestRsrvQtyBid                  | - |
| <u>ffTxtGrp</u>                 |   |
| userOrdNum                      | - |
| text                            | - |
| netTypCod                       | - |
| dateLstUpdDatB                  | - |
| dateLstUpdDatS                  | - |
| tradBuySelCod                   | - |
| ordrPrtFilCod                   | - |
| mliRecCtr                       | - |
| <u>trdMtchGrp, repeated by:</u> |   |
| TRD_MTCH_GRP_MAX (= 100)        |   |
| tradMtchQty                     | - |
| tradMtchPrc                     | - |

---

### 5.6.8 Xetra Subscribe Trade Confirmation

|                   |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |
|-------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Description       | <p>The Xetra Trade Confirmation subscription is used to subscribe to the Xetra private broadcast data stream for confirmation of Xetra trades. This is received after full trade enrichment and includes, for example, assignment of counterpart and settlement details. In case of a trade reversal, the quantity field <i>trdQty</i> has a negative value. The type of this broadcast (bcastType) is BCAST_RCV_TRD_CNF = 'A'. The current <i>bestExrMemblIdCod</i> field group contains the "Broker Id" (Specialist member name) in trades related to instruments traded in the new trading model 8. The stream contains an 'End of Stream' message, which indicates that the last trade confirmation for that day has been sent. The 'End of Stream' messages is either received upon wildcard subscription or when ISIN_COD_EOS has been subscribed to explicitly. In addition, this stream may contain 'No Data' Messages. Please note that in case of 'End of Stream' or 'No Data' messages the broadcast structure is truncated after the <i>isinCod</i> field - do not access further fields before checking for these special messages.</p> <p>The user authorization given by the RAL is not validated by the Xetra system.</p> |
| Request ID        | XETRA_PRIVATE_RECOVERABLE_STREAM_TYPE                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
| Entry Point       | VCI_Subscribe                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
| Stream Quality    | Recoverable                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| Transaction Class | not counted                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |

Subject Structure: BcastPrivRecovSubjectT ( defined in BcastPrivRecovSubject.hxx )  
stream (appStreamIdT)

|            |   |
|------------|---|
| memberId   | m |
| bcastType  | m |
| isinCod    | m |
| reserved_1 | r |
| reserved_2 | r |
| reserved_3 | r |

RAL Constant: XETRA\_SUBSCRIBE\_TRADE\_CONFIRMATION\_AR

Broadcast Structure: rpbcsttcrT ( defined in rpbcsttcr.hxx )

|           |   |
|-----------|---|
| stmSeqNo  | - |
| isinSeqNo | - |

---

---

rpbcssttc

instGrpldCod

isinCod -

onBehalfldCod

membExclldCod

membIstldCod -

membBrnldCod -

partldCod

partSubGrpldCod -

partNoText -

trnUsrTxt

membOsUsrldCod

membOslstldCod -

membOsBrnldCod -

partOslldCod

partOsSubGrpCod -

partOsNoTxt -

tranDatGrp

tranDat -

tranTim -

tranldNo -

tranldSfxNo -

ordrBuyCod -

tradMtchPrc -

trdQty -

acctTypCodGrp

acctTypCod -

acctTypNo -

ordrNo -

ffTxtGrp

userOrdNum -

text -

stlCurrCod -

prcCurrCod -

stlCurrExcRat -

stlAmnt -

stlDate -

kindOfDepo -

---

---

|                          |   |
|--------------------------|---|
| mktVal                   | - |
| membKvNo                 | - |
| membClgIdCod             | - |
| <u>membClgStId</u>       |   |
| membClgStIdLoc           | - |
| membClgStIdAct           | - |
| membCtpyIdCod            | - |
| membCtpyKvNo             | - |
| membCtpyClgIdCod         | - |
| <u>membCtpyClgStId</u>   |   |
| membCpClgStIdLoc         | - |
| membCpClgStIdAct         | - |
| bonAcrIntDay             | - |
| bonAcrInt                | - |
| setlTypCod               | - |
| trdTyp                   | - |
| xetraLssrMnem            | - |
| bonCpnRat                | - |
| bonLstCpnDevglnd         | - |
| dispo                    | - |
| dateLstUpdDat            | - |
| fillCurr1                | - |
| membCcpClgIdCod          | - |
| ordrComplCod             | - |
| feesCurrTypCod           | - |
| feesTypInd               | - |
| feeAmt                   | - |
| netTypCod                | - |
| netTradQty               | - |
| avgTradMtchPrc           | - |
| netMktVal                | - |
| <u>bestExrMemblIdCod</u> |   |
| bestExrIstIdCod          | - |
| bestExrBrnIdCod          | - |
| otcTrdTim                | - |
| <u>otcTrdFlgGrp</u>      |   |
| otcTrdFlg1               | - |
| otcTrdFlg2               | - |

---

---

otcTrdFlg3

-

### 5.6.9 Xetra Subscribe OTC Information

**Description** The Xetra Subscribe OTC Information subscription is used to subscribe to the Xetra private broadcast data stream for dissemination of OTC trade information entered in Xetra. The type of this broadcast (*bcastType*) is BCAST\_RCV\_OTC\_INF = 'F'. In addition, this stream may contain 'No Data' Messages. Please note that in case of 'No Data' messages the broadcast structure is truncated after the *isinCod* field - do not access further fields before checking for this special message type. The user authorization given by the RAL is not validated by the Xetra system.

**Request ID** XETRA\_PRIVATE\_RECOVERABLE\_STREAM\_TYPE  
**Entry Point** VCI\_Subscribe  
**Stream Quality** Recoverable  
**Transaction Class** not counted

**Subject Structure:** BcastPrivRecovSubjectT ( defined in BcastPrivRecovSubject.hxx )  
stream (appStreamIdT)

|            |   |
|------------|---|
| memberId   | m |
| bcastType  | m |
| isinCod    | m |
| reserved_1 | r |
| reserved_2 | r |
| reserved_3 | r |

**RAL Constant:** XETRA\_SUBSCRIBE\_OTC\_INFORMATION\_AR

**Broadcast Structure:** rpbcastotrT ( defined in rpbcastotr.hxx )

|                        |   |
|------------------------|---|
| stmSeqNo               | - |
| isinSeqNo              | - |
| <u>rpbcastotr</u>      |   |
| trnTypId               | - |
| <u>instGrpIdCod</u>    |   |
| isinCod                | - |
| <u>membExclIdCod</u>   |   |
| membIstIdCod           | - |
| membBrnIdCod           | - |
| <u>partIdCodPic002</u> |   |
| partSubGrpCod          | - |

---

---

|                      |   |
|----------------------|---|
| partNo               | - |
| <u>acctTypCodGrp</u> |   |
| acctTypCod           | - |
| acctTypNo            | - |
| <u>ffTxtGrp</u>      |   |
| userOrdNum           | - |
| text                 | - |
| <u>membldCodCtpy</u> |   |
| membstldCodCtpy      | - |
| membBrnldCodCtpy     | - |
| <u>partldCodCtpy</u> |   |
| partSubGrpCodCtpy    | - |
| partNoCtpy           | - |
| <u>partOsldCod</u>   |   |
| partOsSubGrpCod      | - |
| partOsNoTxt          | - |
| <u>tranDatGrp</u>    |   |
| tranDat              | - |
| tranTim              | - |
| buyCod               | - |
| dateLstUpdDat        | - |
| otcAppFlg            | - |
| stlDate              | - |
| setIMd               | - |
| tranldNo             | - |
| tradMtchPrc          | - |
| trdQty               | - |
| trdOtcSetlInd        | - |
| trdOtcRptInd         | - |
| trdRptSts            | - |
| untOfQotn            | - |
| execVenuld           | - |
| prcAltMktInd         | - |
| prcNegolInd          | - |
| currTypCod           | - |
| trdPtflInd           | - |
| blkTrdDelyInd        | - |
| bicEntNo             | - |

---



---

|                     |   |
|---------------------|---|
| otcTrdDat           | - |
| otcTrdTim           | - |
| prcAlrtCod          | - |
| qtyAlrtCod          | - |
| <u>otcTrdFlgGrp</u> |   |
| otcTrdFlg1          | - |
| otcTrdFlg2          | - |
| otcTrdFlg3          | - |
| utcTimDiff          | - |

---

### 5.6.10 Xetra Subscribe DS/LM Quote Request

**Description** The Xetra Subscribe Designated Sponsor/Liquidity Manager Quote Request subscription is used by Designated Sponsors or Liquidity Managers to subscribe to the Xetra private broadcast data stream for dissemination of Xetra entered quote requests. The type of this broadcast (*bcastType*) is BCAST\_RCV\_QUO\_REQ = 'E'. In addition, this stream may contain 'No Data' Messages. Please note that in case of 'No Data' messages the broadcast structure is truncated after the *isinCod* field - do not access further fields before checking for this special message type. The user authorization given by the RAL is not validated by the Xetra system.

**Request ID** XETRA\_PRIVATE\_RECOVERABLE\_STREAM\_TYPE  
**Entry Point** VCI\_Subscribe  
**Stream Quality** Recoverable  
**Transaction Class** not counted

**Subject Structure:** BcastPrivRecovSubjectT ( defined in BcastPrivRecovSubject.hxx )  
stream (appStreamIdT)

|            |   |
|------------|---|
| memberId   | m |
| bcastType  | m |
| isinCod    | m |
| reserved_1 | r |
| reserved_2 | r |
| reserved_3 | r |

**RAL Constant:** XETRA\_SUBSCRIBE\_DS\_LM\_QUOTE\_REQUEST\_AR

**Broadcast Structure:** rpbcastqrrT ( defined in rpbcastqrr.hxx )

|                     |   |
|---------------------|---|
| stmSeqNo            | - |
| isinSeqNo           | - |
| <u>rpbcastqr</u>    |   |
| <u>instGrpldCod</u> |   |
| isinCod             | - |
| <u>tranDatGrp</u>   |   |
| tranDat             | - |
| tranTim             | - |
| ordrBuyCod          | - |

---

---

|                    |   |
|--------------------|---|
| ordrQty            | - |
| <u>membExclCod</u> |   |
| membIstIdCod       | - |
| membBrnIdCod       | - |

---

### 5.6.11 Xetra Subscribe All Trade Prices

**Description** The Xetra All Trade Prices subscription is used by the application to subscribe to the Xetra public broadcast data stream for dissemination of Xetra all trade price information. In case of trade reversals, a negative trade quantity (*trdQty*) is transferred. For market model 8 instruments (Continuous Auction with Specialist/Market Maker), this stream may contain also prices without turnover. These prices will have a quantity of 0. The type of this broadcast is BCAST\_ATP\_INF. The user authorization given by the RAL is not validated by the Xetra system.

**Request ID** XETRA\_PUBLIC\_ALL\_TRADE\_PRICES\_STREAM\_TYPE  
**Entry Point** VCI\_Subscribe  
**Stream Quality** Unreliable  
**Transaction Class** not counted

**Subject Structure:** subAllTrdSubjectT ( defined in SubAllTrdSubj.hxx )  
xetralsinSubject mw

**RAL Constant:** XETRA\_SUBSCRIBE\_ALL\_TRADE\_PRICES\_AR

**Broadcast Structure:** subAllTrdBcastT ( defined in SubAllTrdBcast.hxx )  
tranTim -  
isinCod -  
tradMtchPrc -  
trdQty -  
prcCurrCod -  
trdTyp -

### 5.6.12 Xetra Subscribe Specialist Specific Information

**Description** The Xetra Subscribe Specialist Specific Information is used by Specialists in the Specialist trading model to subscribe to the private broadcast stream for details of Xetra entered, modified or deleted orders (with the same level of detail as in the existing order execution confirmation broadcast), state changes and market reset events. Missed messages can be recovered.

The stream contains an 'End of Stream' message, which indicates that the last Specialist Specific Information for that day has been sent. In addition, this stream may contain 'No Data' messages and 'Invalid Data' messages. Please note that in case of 'End of Stream', 'No Data' and 'Invalid Data' messages the broadcast structure is truncated after the *isinCod* field - do not access further fields before checking for these special messages. Several Specialist Specific Information may be sent in one Specialist Specific broadcast message.

The user authorization given by the RAL is not validated by the Xetra system.

|                   |                                      |
|-------------------|--------------------------------------|
| Request ID        | XETRA_PRIVATE_SPECIALIST_STREAM_TYPE |
| Entry Point       | VCI_Subscribe                        |
| Stream Quality    | Recoverable                          |
| Transaction Class | not counted                          |

Subject Structure: subSpecSpcInfoSubjectT ( defined in SubSpecSpcInfoSubj.hxx )  
stream (appStreamIdT)

|           |   |
|-----------|---|
| memberId  | m |
| bcastType | m |

RAL Constant: XETRA\_SUBSCRIBE\_SPECIALIST\_STREAM\_AR

Broadcast Structure: subSpecSpcInfoBcastT ( defined in SubSpecSpcInfoBcast.hxx )

|                     |   |
|---------------------|---|
| stmSeqNo            | - |
| mktRstInd           | - |
| instrSetId          | - |
| <u>instGrpIdCod</u> |   |
| isinCod             | - |
| prcsStsValCod       | - |
| resubmitNo          | - |
| trnTypId            | - |

---

---

partIdCodSpec

|                |   |
|----------------|---|
| specSubGrp     | - |
| specPartNoText | - |

|              |   |
|--------------|---|
| membOwnIdCod | - |
|--------------|---|

partIdCodOwn

|                  |   |
|------------------|---|
| partSubGrpCodOwn | - |
| partNoTextOwn    | - |

tranDatGrp

|         |   |
|---------|---|
| tranDat | - |
| tranTim | - |

|            |   |
|------------|---|
| ordrBuyCod | - |
|------------|---|

|            |   |
|------------|---|
| ordrTypCod | - |
|------------|---|

|             |   |
|-------------|---|
| ordrStopLim | - |
|-------------|---|

|            |   |
|------------|---|
| ordrExePrc | - |
|------------|---|

|         |   |
|---------|---|
| ordrQty | - |
|---------|---|

|            |   |
|------------|---|
| ordrExeQty | - |
|------------|---|

|            |   |
|------------|---|
| remPeakQty | - |
|------------|---|

|             |   |
|-------------|---|
| peakSizeQty | - |
|-------------|---|

acctTypCodGrp

|            |   |
|------------|---|
| acctTypCod | - |
|------------|---|

|           |   |
|-----------|---|
| acctTypNo | - |
|-----------|---|

|            |   |
|------------|---|
| ordrNumOld | - |
|------------|---|

|            |   |
|------------|---|
| ordrNumNew | - |
|------------|---|

|            |   |
|------------|---|
| ordrExpDat | - |
|------------|---|

|            |   |
|------------|---|
| ordrResCod | - |
|------------|---|

|           |   |
|-----------|---|
| lnkOrdrNo | - |
|-----------|---|

|              |   |
|--------------|---|
| trdResTypCod | - |
|--------------|---|

|           |   |
|-----------|---|
| netTypCod | - |
|-----------|---|

bestExrMemblIdCod

|                 |   |
|-----------------|---|
| bestExrIstIdCod | - |
|-----------------|---|

|                  |   |
|------------------|---|
| bestExrBrnlIdCod | - |
|------------------|---|

|            |   |
|------------|---|
| bestTrdInd | - |
|------------|---|

ffTxtGrp

|            |   |
|------------|---|
| userOrdNum | - |
|------------|---|

|      |   |
|------|---|
| text | - |
|------|---|

|               |   |
|---------------|---|
| dateLstUpdDat | - |
|---------------|---|

|               |   |
|---------------|---|
| ordrPrtFilCod | - |
|---------------|---|

trdMtchGrp

---

---

|             |   |
|-------------|---|
| tradMtchQty | - |
| tradMtchPrc | - |

---

### 5.6.13 Xetra Subscribe Issuer Specific Information

**Description** The Xetra Subscribe Issuer Specific Information is used by Issuers (Quote Providers) in the Issuer Trading model to subscribe to the private broadcast stream for instrument state changes, market reset events and potential executable volumes.

The stream contains an 'End of Stream' message, which indicates that the last Issuer Specific Information for that day has been sent. In addition, this stream may contain 'No Data' messages and 'Invalid Data' messages. Please note that in case of 'End of Stream', 'No Data' and 'Invalid Data' the broadcast structure is truncated after the *isinCod* field - do not access further fields before checking for these special messages. Several Issuer Specific Information may be sent in one Issuer Specific broadcast message.

The user authorization given by the RAL is not validated by the Xetra system.

|                   |                                  |
|-------------------|----------------------------------|
| Request ID        | XETRA_PRIVATE_ISSUER_STREAM_TYPE |
| Entry Point       | VCI_Subscribe                    |
| Stream Quality    | Recoverable                      |
| Transaction Class | not counted                      |

Subject Structure:      *sublssrSpclInfoSubjectT* ( defined in *SublssrSpclInfoSubj.hxx* )  
*stream (appStreamIdT)*

|                  |          |
|------------------|----------|
| <i>memberId</i>  | <i>m</i> |
| <i>bcastType</i> | <i>m</i> |

RAL Constant:          XETRA\_SUBSCRIBE\_ISSUER\_STREAM\_AR

Broadcast Structure:   *sublssrSpclInfoBcastT* ( defined in *SublssrSpclInfoBcast.hxx* )

|                            |   |
|----------------------------|---|
| <i>stmSeqNo</i>            | - |
| <i>mktRstInd</i>           | - |
| <i>instrSetId</i>          | - |
| <u><i>instGrpldCod</i></u> |   |
| <i>isinCod</i>             | - |
| <u><i>partIdCod</i></u>    |   |
| <i>partSubGrpldCod</i>     | - |
| <i>partNoText</i>          | - |
| <i>prcsStsValCod</i>       | - |

---



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potExecQty

-

#### 5.6.14 Xetra Request Broadcast Retransmission

**Description** The Xetra Request Broadcast Retransmission application request is used to request a number of Xetra private recoverable broadcast messages which have not been received by the application through the subscribed stream. The request is applicable for the Xetra Transaction Xervice and the Xetra Retransmission Xervice. This request is processed on the frontend only. The user authorization given by the RAL is not validated by the Xetra system.

|                   |                                            |
|-------------------|--------------------------------------------|
| Request ID        | XETRA_REQUEST_BROADCAST_RETRANSMISSION_RID |
| Entry Point       | VCI_Submit                                 |
| Transaction Class | not counted                                |

RAL Constant: XETRA\_REQUEST\_BROADCAST\_RETRANSMISSION\_AR

Request Structure: rfrqretrT ( defined in rfrqretr.hxx )

stmld

membExclCod

|              |   |
|--------------|---|
| membstmldCod | m |
|--------------|---|

|              |   |
|--------------|---|
| membBrnldCod | m |
|--------------|---|

|           |   |
|-----------|---|
| bcastType | m |
|-----------|---|

|               |   |
|---------------|---|
| startStmSeqNo | m |
|---------------|---|

|              |   |
|--------------|---|
| stopStmSeqNo | m |
|--------------|---|

|               |   |
|---------------|---|
| keyDatCtrlBlc | m |
|---------------|---|

Response Structure: rfreretrT ( defined in rfreretr.hxx )

|               |   |
|---------------|---|
| keyDatCtrlBlc | - |
|---------------|---|

|             |   |
|-------------|---|
| reTransData | - |
|-------------|---|

## 5.7 Quote Maintenance

### 5.7.1 Xetra Enter Quote

**Description** The Xetra Enter Quote application request is used by Quote Providers, Specialists, Designated Sponsors and BEST Executors to enter Xetra quotes.

A quote is defined as a pair of buy and sell orders with a defined maximum spread and at least the minimum quote quantity. For Xetra BEST quotes, it is allowed to have single sided quotes, in which case the fields on the unused side must be initialized. The *bestBdry/Rsrv* fields are applicable for Xetra BEST quotes only.

**Request ID** XETRA\_ENTER\_QUOTE\_RID  
**Entry Point** VCI\_Submit  
**Transaction Class** Quote Transaction

**RAL Constant:** XETRA\_ENTER\_QUOTE\_AR

**Request Structure:** rfmquentT ( defined in rfmquent.hxx )

|                       |   |
|-----------------------|---|
| <u>instGrpldCod</u>   |   |
| isinCod               | m |
| <u>rsmquentWs2Rec</u> |   |
| <u>acctTypCodGrp</u>  |   |
| acctTypCod            | m |
| acctTypNo             | m |
| quoExePrcSel          | s |
| quoQtySel             | s |
| quoExePrcBuy          | s |
| quoQtyBuy             | s |
| <u>ffTxtGrp</u>       |   |
| userOrdNum            | o |
| text                  | o |
| trdResTypCod          | o |
| quotTypInd            | o |
| netTypCod             | r |
| bestBdryAsk           | s |

---

---

|                |   |
|----------------|---|
| bestRsrvQtyAsk | s |
| bestBdryBid    | s |
| bestRsrvQtyBid | s |
| suppQuoConflnd | m |
| prcRsblChkFlg  | m |

Response Structure: rfhqentT ( defined in rfhqent.hxx )

rfhqentWsRec

|              |   |
|--------------|---|
| trdBkQtyAsk  | - |
| trdBkQtyBid  | - |
| trdExcQtyAsk | - |
| trdExcQtyBid | - |
| ordrNoBuy    | - |
| ordrNoSel    | - |

---

### 5.7.2 Xetra Enter Mass Quote

**Description** The Xetra Enter Mass Quote application request is used by Quote Providers, Specialists, Designated Sponsors and BEST Executors to enter multiple Xetra quotes.

Please note that a quote with a buy or sell quantity of zero is still a valid quote. An ISIN can be repeated in the same message. All quotes are processed in order.

**Request ID** XETRA\_ENTER\_MASS\_QUOTE\_RID  
**Entry Point** VCI\_Submit  
**Transaction Class** Quote Transaction

**RAL Constant:** XETRA\_ENTER\_MASS\_QUOTE\_AR

**Request Structure:** entMasQuoReqT ( defined in EntMasQuoReq.hxx )

|                                   |   |
|-----------------------------------|---|
| suppQuoConflnd                    | m |
| <u>acctTypCodGrp</u>              |   |
| acctTypCod                        | m |
| acctTypNo                         | m |
| prcRsblChkFlg                     | m |
| mliRecCtr                         | m |
| <u>entMasQuoGrp, repeated by:</u> |   |
| ENT_MAS_QUO_GRP_MAX (= 70)        |   |
| quotTypInd                        | m |
| <u>instGrpldCod</u>               |   |
| isinCod                           | m |
| quoExePrcSel                      | o |
| quoQtySel                         | o |
| quoExePrcBuy                      | o |
| quoQtyBuy                         | o |

**Response Structure:** entMasQuoRespT ( defined in EntMasQuoResp.hxx )

|                                   |   |
|-----------------------------------|---|
| masQuoSts                         | - |
| mliRecCtr                         | - |
| <u>entMasQuoRec, repeated by:</u> |   |
| ENT_MAS_QUO_REC_MAX (= 70)        |   |
| rtnCod                            | - |

---

---

instGrpldCod

|              |   |
|--------------|---|
| isinCod      | - |
| trdBkQtyAsk  | - |
| trdBkQtyBid  | - |
| trdExcQtyAsk | - |
| trdExcQtyBid | - |
| ordrNoBuy    | - |
| ordrNoSel    | - |

---

### 5.7.3 Xetra Delete Quote

**Description**                      The Xetra Delete Quote application request is used by Quote Providers, Specialists and Designated Sponsors to delete an existing quote.  
A quote is two separate but linked limit orders, therefore this request results in the deletion of both orders (if both orders still exist). Note that deletion of Liquidity Manager quotes is not supported.

**Request ID**                      XETRA\_DELETE\_QUOTE\_RID  
**Entry Point**                    VCI\_Submit  
**Transaction Class**              Quote Transaction

**RAL Constant:**                XETRA\_DELETE\_QUOTE\_AR

**Request Structure:**        rfmqudelT ( defined in rfmqudel.hxx )

|                      |   |
|----------------------|---|
| <u>instGrpldCod</u>  |   |
| isinCod              | m |
| <u>acctTypCodGrp</u> |   |
| acctTypCod           | m |
| acctTypNo            | m |
| suppQuoConflnd       | m |

**Response Structure:**        rfhqudelT ( defined in rfhqudel.hxx )

|                      |   |
|----------------------|---|
| <u>rshqudelWsRec</u> |   |
| bidSideDel           | - |
| askSideDel           | - |

#### 5.7.4 Xetra Inquire Quote

Description                      The Xetra Inquire Quote application request is used to retrieve specific data for existing quotes of a Designated Sponsor or Liquidity Manager, categorized by Instrument.

Request ID                      XETRA\_INQUIRE\_QUOTE\_RID  
Entry Point                      VCI\_Submit  
Transaction Class                not counted

RAL Constant:                XETRA\_INQUIRE\_QUOTE\_AR

Request Structure:        rfmiq01T ( defined in rfmiq01.hxx )

rsmiq01Ws2Rec

|                      |   |
|----------------------|---|
| quoTimMax            | o |
| quoTimMin            | o |
| <u>acctTypCodGrp</u> |   |
| acctTypCod           | m |
| acctTypNo            | m |
| keyDatCtrlBlc        | m |
| mlilsinDataCtr       | m |

mlilsinGrpOo, repeated by:

MLI\_ISIN\_GRP\_OO\_MAX (= 312)

instGrpldCod

|            |   |
|------------|---|
| isinCod    | m |
| userOrdNum | o |
| text       | o |

Response Structure:        rfhiq01T ( defined in rfhiq01.hxx )

|                              |   |
|------------------------------|---|
| keyDatCtrlBlc                | - |
| mliRecCtr                    | - |
| <u>quoAry2, repeated by:</u> |   |
| QUO_ARY_2_MAX (= 16)         |   |
| <u>instGrpldCod</u>          |   |
| isinCod                      | - |
| <u>acctTypCodGrp</u>         |   |
| acctTypCod                   | - |
| acctTypNo                    | - |

---



---

|                       |   |
|-----------------------|---|
| quoExePrcBuy          | - |
| quoExePrcSel          | - |
| quoTranTimBuy         | - |
| quoTranTimSel         | - |
| quoQtyBuy             | - |
| quoQtySel             | - |
| ordrNoBuy             | - |
| ordrNoSel             | - |
| netTypCod             | - |
| <u>membOsUsrIdCod</u> |   |
| membOsIstIdCod        | - |
| membOsBrnIdCod        | - |
| <u>partOsIdCod</u>    |   |
| partOsSubGrpCod       | - |
| partOsNoTxt           | - |
| dateLstUpdDatB        | - |
| dateLstUpdDatS        | - |
| <u>ffTxtGrp</u>       |   |
| userOrdNum            | - |
| text                  | - |
| bestBdryAsk           | - |
| bestRsrvQtyAsk        | - |
| bestBdryBid           | - |
| bestRsrvQtyBid        | - |

---

### 5.7.5 Xetra Start Heartbeat

**Description** This application request is used to start heartbeat monitoring. After the monitoring has been started, the Xetra system expects the application to enter new heartbeats periodically within the given heartbeat interval, *hrtBeatIntvlSec*. Heartbeat requests with a higher frequency than the frequency of the heartbeat interval have no effect and will produce additional network load on the member side only.

Heartbeat monitoring will be introduced for Designated Sponsor and Xetra BEST quotes. Within one session, the monitoring is restricted to one combination of subgroup and account (Issuer, Specialist, Designated Sponsor, BEST Executor), and/or to one instrument set. Authorization for usage of the Heartbeat will be performed on trader/subgroup level. If the *instrSetId* field is set to the default value of 0, then heartbeat monitoring is active for all sets. For more details please refer to the Xetra Functional Description documents.

**Request ID** XETRA\_START\_HEART\_BEAT\_RID  
**Entry Point** VCI\_Submit  
**Transaction Class** not counted

**RAL Constant:** XETRA\_HEART\_BEAT\_AR

**Request Structure:** strHrtBeatRequestT ( defined in StrtHrtBeatReq.hxx )

membExclIdCodOboMs

|                   |   |
|-------------------|---|
| membLstIdCodOboMs | r |
| membBrnIdCodOboMs | r |
| acctTypCod        | m |
| instrSetId        | o |

**Response Structure:** strHrtBeatResponseT ( defined in StrtHrtBeatResp.hxx )

|                 |   |
|-----------------|---|
| hrtBeatIntvlSec | - |
|-----------------|---|

### 5.7.6 Xetra Enter Heartbeat

**Description** This application request is used to send a single heartbeat. The heartbeat has to be repeated within the time interval given from the *hrtBeatIntvlSec* field in the Start Heartbeat response. If the time interval passes without a new heartbeat sent, all outstanding quotes of the member subgroup account are deleted by the Xetra system after an additional heartbeat deviation interval. The application must send heartbeats until the successful heartbeat stop response is received.

**Request ID** XETRA\_ENTER\_HEART\_BEAT\_RID  
**Entry Point** VCI\_Submit  
**Transaction Class** not counted

**RAL Constant:** XETRA\_HEART\_BEAT\_AR

**Request Structure:** entHrtBeatRequestT ( defined in EntHrtBeatReq.hxx )

membExclIdCodOboMs

membStdIdCodOboMs r

membBrnIdCodOboMs r

acctTypCod m

instrSetId o

**Response Structure:** No specific response structure

### 5.7.7 Xetra Stop Heartbeat

**Description** This application request is used to stop heartbeat monitoring. If the quote deletion indicator field *quoDelInd* is set to EXCH\_CONST\_YES, all booked quotes will be deleted. The response to a heartbeat stop with quote deletion request will be returned to the application immediately after triggering the quote deletion. It does not include the completion status of the quote deletion.

**Request ID** XETRA\_STOP\_HEART\_BEAT\_RID  
**Entry Point** VCI\_Submit  
**Transaction Class** not counted

**RAL Constant:** XETRA\_HEART\_BEAT\_AR

**Request Structure:** stopHrtBeatRequestT ( defined in StopHrtBeatReq.hxx )

membExclCodOboMs

|                   |   |
|-------------------|---|
| membStdCodOboMs   | r |
| membBrnldCodOboMs | r |
| acctTypCod        | m |
| quoDelInd         | m |
| instrSetId        | o |

**Response Structure:** No specific response structure

---

## 5.8 Quote Request Maintenance

### 5.8.1 Xetra Enter Quote Request

**Description** The Xetra Enter Quote Request application request is used by users other than Designated Sponsors to request an instrument specific quote from the responsible Designated Sponsors. The Buy/Sell indicator may be specified if only one side of the quote is required. Only status information is returned as response data.

**Request ID** XETRA\_ENTER\_QUOTE\_REQUEST\_RID  
**Entry Point** VCI\_Submit  
**Transaction Class** not counted

**RAL Constant:** XETRA\_ENTER\_QUOTE\_REQUEST\_AR

**Request Structure:** rfmqreqT ( defined in rfmqreq.hxx )

instGrpldCod

isinCod m

rsmqreqWsRec

buyCod o

ordrQty o

**Response Structure:** No specific response structure



---

|                      |        |
|----------------------|--------|
| isinCod              | m/m/o  |
| <u>otcMtnGrp</u>     |        |
| <u>partIdCod</u>     |        |
| partSubGrpIdCod      | m      |
| partNoText           | m      |
| <u>membIdCodCtpy</u> |        |
| membIstIdCodCtpy     | m/o/o  |
| membBrnIdCodCtpy     | m/o/o  |
| <u>partIdCodCtpy</u> |        |
| partSubGrpCodCtpy    | o      |
| partNoCtpy           | o      |
| dateLstUpdDat        | o      |
| buyCod               | m/o/o  |
| trdQty               | m/m/o  |
| tradMtchPrc          | m/m/o  |
| otcTrdDat            | o      |
| otcTrdTim            | m/m/o  |
| setIMd               | m/o/o  |
| setIPeriodFlg        | m/o/o  |
| stlDate              | s/o/o  |
| <u>acctTypCodGrp</u> |        |
| acctTypCod           | m/o/o  |
| acctTypNo            | m/o/o  |
| <u>ffTxtGrp</u>      |        |
| userOrdNum           | o      |
| text                 | o      |
| tranIdNo             | o/o/fm |
| trdOtcSetlInd        | m      |
| trdOtcRptInd         | m      |
| amndConflInd         | o/o/m  |
| untOfQotn            | o/m/o  |
| utcTimDiff           | o/m/o  |
| bicEntNo             | o/m/o  |
| execVenuld           | o/m/o  |
| prcAltMktInd         | o/m/o  |
| prcNegolInd          | o/m/o  |
| trdPtflolInd         | o/m/o  |
| blkTrdDelyInd        | o/m/o  |

---

---

|                     |       |
|---------------------|-------|
| currTypCod          | o/m/o |
| <u>otcTrdFlgGrp</u> |       |
| otcTrdFlg1          | 0     |
| otcTrdFlg2          | 0     |
| otcTrdFlg3          | 0     |

Response Structure: rfhocmaT ( defined in rfhocma.hxx )

|               |   |
|---------------|---|
| tranIdNo      | - |
| otcTrdDat     | - |
| otcTrdTim     | - |
| prcAlrtCod    | - |
| qtyAlrtCod    | - |
| dateLstUpdDat | - |

---



## 5.9.2 Xetra Delete OTC Trade

|                   |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |
|-------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Description       | <p>The Xetra Delete OTC Trade application request is used to</p> <ul style="list-style-type: none"> <li>- Delete Xetra OTC Trades (including or without cancellation of trade report information),</li> <li>- Cancel trade reports.</li> </ul> <p>Xetra OTC Trade deletion is possible for the originator or for senior traders on behalf of their subgroup, as long as the trade has not been approved.</p> <p>The first usage column describes the field usage for deleting Xetra OTC Trades, the second column describes the case of cancelling a trade report.</p> |
| Request ID        | XETRA_DELETE_OTC_TRADE_RID                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
| Entry Point       | VCI_Submit                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
| Transaction Class | not counted                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |

RAL Constant: XETRA\_DELETE\_OTC\_DELETE\_AR,  
XETRA\_DELETE\_TRADE\_REPORT\_AR

Request Structure: rfmotcmaT ( defined in rfmotcma.hxx )

|                      |     |
|----------------------|-----|
| <u>instGrpldCod</u>  |     |
| isinCod              | m/o |
| <u>otcMtnGrp</u>     |     |
| <u>partIdCod</u>     |     |
| partSubGrpldCod      | m   |
| partNoText           | m   |
| <u>membldCodCtpy</u> |     |
| membldIdCodCtpy      | o   |
| membBrnldCodCtpy     | o   |
| <u>partIdCodCtpy</u> |     |
| partSubGrpCodCtpy    | o   |
| partNoCtpy           | o   |
| dateLstUpdDat        | o   |
| buyCod               | m/o |
| trdQty               | o   |
| tradMtchPrc          | o   |
| otcTrdDat            | o   |
| otcTrdTim            | o   |

---

---

|                      |   |
|----------------------|---|
| setIMd               | 0 |
| setIPeriodFlg        | 0 |
| stlDate              | 0 |
| <u>acctTypCodGrp</u> |   |
| acctTypCod           | 0 |
| acctTypNo            | 0 |
| <u>ffTxtGrp</u>      |   |
| userOrdNum           | 0 |
| text                 | 0 |
| tranIdNo             | m |
| trdOtcSetlInd        | m |
| trdOtcRptInd         | m |
| amndConflInd         | 0 |
| untOfQotn            | 0 |
| utcTimDiff           | 0 |
| bicEntNo             | 0 |
| execVenuld           | 0 |
| prcAltMktInd         | 0 |
| prcNegolInd          | 0 |
| trdPtflInd           | 0 |
| blkTrdDelyInd        | 0 |
| currTypCod           | 0 |
| <u>otcTrdFlgGrp</u>  |   |
| otcTrdFlg1           | 0 |
| otcTrdFlg2           | 0 |
| otcTrdFlg3           | 0 |

Response Structure: rfhocmaT ( defined in rfhocma.hxx )

|               |   |
|---------------|---|
| tranIdNo      | - |
| otcTrdDat     | - |
| otcTrdTim     | - |
| prcAlrtCod    | - |
| qtyAlrtCod    | - |
| dateLstUpdDat | - |

---

### 5.9.3 Xetra Inquire OTC Trade

**Description** The Xetra Inquire OTC Trade application request is used to inquire on open Xetra OTC trades and on trade reports. It is used by both the originator and the approving counterpart. All traders can inquire on open Xetra OTC Trades and trade reports of their subgroup. Response records are grouped by ISIN but not sorted by ISIN groups. The request is applicable for the Xetra Transaction Xervice and the Xetra Retransmission Xervice.

**Request ID** XETRA\_INQUIRE\_OTC\_TRADE\_RID  
**Entry Point** VCI\_Submit  
**Transaction Class** not counted

**RAL Constant:** XETRA\_INQUIRE\_OTC\_TRADE\_AR

**Request Structure:** rfmotcinT ( defined in rfmotcin.hxx )

|                        |   |
|------------------------|---|
| keyDatCtrlBlc          | m |
| <u>partIdCodPic002</u> |   |
| partSubGrpCod          | m |
| partNo                 | o |
| bookInd                | m |

**Response Structure:** rfhocinT ( defined in rfhocin.hxx )

|                                |   |
|--------------------------------|---|
| keyDatCtrlBlc                  | - |
| <u>membExclCod</u>             |   |
| membStdCod                     | - |
| membBrnldCod                   | - |
| mliRecCtr                      | - |
| <u>otcTrdGrp, repeated by:</u> |   |
| OTC_TRD_GRP_MAX (= 18)         |   |
| <u>partIdCodPic002</u>         |   |
| partSubGrpCod                  | - |
| partNo                         | - |
| <u>instGrpldCod</u>            |   |
| isinCod                        | - |
| buyCod                         | - |
| tranIdNo                       | - |
| otcAppFlg                      | - |

---

---

acctTypCodGrp

acctTypCod -

acctTypNo -

dateLstUpdDat -

trdQty -

tradMtchPrc -

membldCodCtpy

membldCodCtpy -

membBrnldCodCtpy -

partldCodCtpy

partSubGrpCodCtpy -

partNoCtpy -

tranDatGrp

tranDat -

tranTim -

setlMd -

stlDate -

ffTxtGrp

userOrdNum -

text -

partOsldCod

partOsSubGrpCod -

partOsNoTxt -

trdOtcSetlInd -

trdOtcRptInd -

trdRptSts -

untOfQotn -

utcTimDiff -

bicEntNo -

execVenuld -

prcAltMktInd -

prcNegolInd -

trdPtflolInd -

blkTrdDelyInd -

currTypCod -

otcTrdDat -

otcTrdTim -

otcTrdFlgGrp

---

---

|            |   |
|------------|---|
| otcTrdFlg1 | - |
| otcTrdFlg2 | - |
| otcTrdFlg3 | - |
| prcAlrtCod | - |
| qtyAlrtCod | - |

---



---

ffTxtGrp

|               |   |
|---------------|---|
| userOrdNum    | 0 |
| text          | 0 |
| tranIdNo      | m |
| trdOtcSetlInd | m |
| trdOtcRptInd  | m |
| amndConfInd   | 0 |
| untOfQotn     | 0 |
| utcTimDiff    | 0 |
| bicEntNo      | 0 |
| execVenuld    | 0 |
| prcAltMktInd  | 0 |
| prcNegolInd   | 0 |
| trdPtflolInd  | 0 |
| blkTrdDelyInd | 0 |
| currTypCod    | 0 |

otcTrdFlgGrp

|            |   |
|------------|---|
| otcTrdFlg1 | 0 |
| otcTrdFlg2 | 0 |
| otcTrdFlg3 | 0 |

Response Structure: rfhocmaT ( defined in rfhocma.hxx )

|               |   |
|---------------|---|
| tranIdNo      | - |
| otcTrdDat     | - |
| otcTrdTim     | - |
| prcAlrtCod    | - |
| qtyAlrtCod    | - |
| dateLstUpdDat | - |

---

## 5.10 Instrument Groups

The set of instrument groups is defined by Market Supervision. All modifications on groups become effective the next business day. For each "inquire" request that retrieves the future setting there is an "inquire current" request that retrieves the setting currently effective. The groups cannot be modified or deleted by members. An instrument group assigned to a trader subgroup describes which instruments traders of the respective group are allowed to trade.

### 5.10.1 Xetra Inquire Instrument Group

**Description** The Xetra Inquire Instrument Group application request is used to retrieve a list of all instruments in a given group (settings of next trading day). Response records are grouped by isin but not sorted by isin groups.

**Request ID** XETRA\_INQUIRE\_INSTRUMENT\_GROUP\_RID  
**Entry Point** VCI\_Submit  
**Transaction Class** not counted

**RAL Constant:** XETRA\_INQUIRE\_INSTRUMENT\_GROUP\_AR

**Request Structure:** rfrqiginT ( defined in rfrqigin.hxx )

instGrpDefGrp

instGrpCod m

instGrpTyp o

keyDatCtrlBlc m

**Response Structure:** rfreiginT ( defined in rfreigin.hxx )

keyDatCtrlBlc -

mlilsinGrp

mlilsinListGrp2, repeated by:

MLI\_ISIN\_LIST\_GRP\_2\_MAX (= 320)

instGrpIdCod

isinCod -



### 5.10.2 Xetra Inquire Current Instrument Group

|             |                                                                                                                                                                                                                                                                                                                                                                 |
|-------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Description | The Xetra Inquire Current Instrument Group application request is used to retrieve a list of all instruments of a given group (settings currently effective). Response records are grouped by ISIN but not sorted by ISIN groups. This request is processed on the frontend only. The user authorization given by the RAL is not validated by the Xetra system. |
|-------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

|                   |                                            |
|-------------------|--------------------------------------------|
| Request ID        | XETRA_INQUIRE_CURRENT_INSTRUMENT_GROUP_RID |
| Entry Point       | VCI_Submit                                 |
| Transaction Class | not counted                                |

RAL Constant: XETRA INQUIRE CURRENT INSTRUMENT GROUP AR

Request Structure:     rfrqgdinT   ( defined in rfrqgdin.hxx )

instGrpDefGrp

instGrpCod m

keyDatCtrlBlc m

Response Structure: rfreqdinT ( defined in rfreqdin.hxx )

keyDatCtrlBlc -

instListRetrGrp, repeated by:

INST\_LIST\_RETR\_GRP\_MAX (= 65)

instGrpldCod

isinCod

wknNo -

instMnem

instShtNam

ctrlSegCod

extrInd -

instTypCod -

---

### 5.10.3 Xetra Inquire Instrument Group List

Description                      The Xetra Inquire Instrument Group List application request is used to retrieve a list of instrument groups (settings of next trading day).

Request ID                      XETRA\_INQUIRE\_INSTRUMENT\_GROUP\_LIST\_RID  
Entry Point                      VCI\_Submit  
Transaction Class                not counted

RAL Constant:                XETRA\_INQUIRE\_INSTRUMENT\_GROUP\_LIST\_AR

Request Structure:        rfrqilinT ( defined in rfrqilin.hxx )

|               |   |
|---------------|---|
| keyDatCtrlBlc | m |
| partSubGrpCod | r |

Response Structure:        rfreilinT ( defined in rfreilin.hxx )

|               |   |
|---------------|---|
| keyDatCtrlBlc | - |
|---------------|---|

ocurXTimGrp16, repeated by:

OCUR\_X\_TIM\_GRP\_16\_MAX (= 68)

instGrpDefGrp

|            |   |
|------------|---|
| instGrpCod | - |
| instGrpNam | - |
| instGrpTyp | - |
| exchXId    | - |
| exchMicId  | - |

---

#### 5.10.4 Xetra Inquire Current Instrument Group List

Description                      The Xetra Inquire Current Instrument Group List application request is used to retrieve a list of all current instrument groups (settings currently effective). This request is processed on the frontend only. The user authorization given by the RAL is not validated by the Xetra system.

Request ID                      XETRA\_INQUIRE\_CURRENT\_INSTRUMENT\_GROUP\_LIST\_RID  
Entry Point                      VCI\_Submit  
Transaction Class                not counted

RAL Constant:                  XETRA\_INQUIRE\_CURRENT\_INSTRUMENT\_GROUP\_LIST\_AR

Request Structure:              rfrqilinT ( defined in rfrqilin.hxx )

|               |   |
|---------------|---|
| keyDatCtrlBlc | m |
| partSubGrpCod | r |

Response Structure:             rfreilinT ( defined in rfreilin.hxx )

|                                    |   |
|------------------------------------|---|
| keyDatCtrlBlc                      | - |
| <u>ocurXTimGrp16, repeated by:</u> |   |
| OCUR_X_TIM_GRP_16_MAX (= 68)       |   |
| <u>instGrpDefGrp</u>               |   |
| instGrpCod                         | - |
| instGrpNam                         | - |
| instGrpTyp                         | - |
| exchXId                            | - |
| exchMicId                          | - |

## 5.11 Trading Assignment

Trading assignment defines a relation between trader subgroups and instrument groups. A trader subgroup can be assigned an instrument group. This assignment is a prerequisite for all traders of the subgroup in order to trade the instruments of that instrument group. Instrument group assignments to trader subgroups can be added, deleted or inquired. Please note that each change in the assignment becomes effective the following business day. So there is an "inquire current" request that retrieves the setting currently effective and an "inquire" request that retrieves the future setting.

### 5.11.1 Xetra Inquire Subgroup Instrument Group Assignment List

**Description** The Xetra Inquire Subgroup Instrument Group Assignment List application request is used to inquire a list of instrument groups assigned to a trader subgroup (settings of next trading day).

**Request ID** XETRA\_INQUIRE\_SUBGROUP\_INSTRUMENT\_GROUP\_ASSIGNMENT\_LIST\_RID

**Entry Point** VCI\_Submit

**Transaction Class** not counted

**RAL Constant:**

XETRA\_INQUIRE\_SUBGROUP\_INSTRUMENT\_GROUP\_ASSIGNMENT\_LIST\_AR

**Request Structure:** rfrqilinT ( defined in rfrqilin.hxx )

|               |   |
|---------------|---|
| keyDatCtrlBlc | m |
| partSubGrpCod | m |

**Response Structure:** rfreilinT ( defined in rfreilin.hxx )

|                                    |   |
|------------------------------------|---|
| keyDatCtrlBlc                      | - |
| <u>ocurXTimGrp16, repeated by:</u> |   |
| OCUR_X_TIM_GRP_16_MAX (= 68)       |   |
| <u>instGrpDefGrp</u>               |   |
| instGrpCod                         | - |
| instGrpNam                         | - |
| instGrpTyp                         | - |
| exchXId                            | - |
| exchMicId                          | - |

---

### 5.11.2 Xetra Inquire Current Subgroup Instrument Group Assignment List

Description                      The Xetra Inquire Current Subgroup Instrument Group Assignment List application request is used to inquire on a list of current instrument groups assigned to a trader subgroup (settings currently effective).

Request ID                              XETRA\_INQUIRE\_CURRENT\_SUBGROUP\_INSTRUMENT\_GROUP\_ASSIGNMENT\_LIST\_RID

Entry Point                              VCI\_Submit

Transaction Class                      not counted

RAL Constant:                              XETRA\_INQUIRE\_CURRENT\_SUBGROUP\_INSTRUMENT\_GROUP\_ASSIGNMENT\_LIST\_AR

Request Structure:      rfrqilinT   ( defined in rfrqilin.hxx )

|               |   |
|---------------|---|
| keyDatCtrlBlc | m |
| partSubGrpCod | m |

Response Structure:      rfreilinT   ( defined in rfreilin.hxx )

|                                    |   |
|------------------------------------|---|
| keyDatCtrlBlc                      | - |
| <u>ocurXTimGrp16, repeated by:</u> |   |
| OCUR_X_TIM_GRP_16_MAX (= 68)       |   |
| <u>instGrpDefGrp</u>               |   |
| instGrpCod                         | - |
| instGrpNam                         | - |
| instGrpTyp                         | - |
| exchXId                            | - |
| exchMicId                          | - |

---









---

### 5.11.6 Xetra Inquire Current Subgroup Quotation Provider Licenses

**Description** The Xetra Inquire Current Subgroup Quotation Provider Licenses application request is used to inquire on the list of instruments the current subgroup has a Quotation Provider license for. Response records are sorted by ISIN but not sorted by ISIN group.

**Request ID** XETRA\_INQUIRE\_CURRENT\_SUBGROUP\_QUOTATION\_PROVIDER\_LICENSE  
S\_RID

**Entry Point** VCI\_Submit

**Transaction Class** not counted

**Request Structure:** rfrqa020T ( defined in rfrqa020.hxx )

|               |   |
|---------------|---|
| keyDatCtrlBlc | m |
| partSubGrpCod | m |
| trdMdlTypCod  | m |

**Response Structure:** rfrea019T ( defined in rfrea019.hxx )

|                                  |   |
|----------------------------------|---|
| keyDatCtrlBlc                    | - |
| licTyp                           | - |
| partSubGrpCod                    | - |
| <u>occXTimGrp7, repeated by:</u> |   |
| OCC_X_TIM_GRP_7_MAX (= 329)      |   |
| <u>instGrpldCod</u>              |   |
| isinCod                          | s |



### 5.11.8 Xetra Maintain Default BEST Executor

|             |                                                                                                                                                                                                                                                                                                                      |
|-------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Description | The Xetra Maintain Default BEST Executor application request serves Flow Providers to add, update or delete the Default BEST Executor member related to the Flow Provider and instrument. A previously defined Default BEST Executor member can be deleted by initializing the <i>membExclCd</i> fields with spaces. |
|-------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

|                   |                                          |
|-------------------|------------------------------------------|
| Request ID        | XETRA_MAINTAIN_DEFAULT_BEST_EXECUTOR_RID |
| Entry Point       | VCI_Submit                               |
| Transaction Class | not counted                              |

RAL Constant: XETRA MAINTAIN DEFAULT BEST EXECUTOR AR

Request Structure: `mtnDefBestExrReqT` ( defined in `MtnDefBestExrReq.hxx` )

instGrpIdCod

isinCod m

membExclIdCod

|              |     |
|--------------|-----|
| memblstIdCod | m/o |
|--------------|-----|

|              |     |
|--------------|-----|
| membBrnIdCod | m/o |
|--------------|-----|

dateLstUpdDat fm

Response Structure: `mtnDefBestExrRespT` ( defined in `MtnDefBestExrResp.hxx` )

dateLstUpdDat -

### 5.11.9 Xetra Inquire Default BEST Executor

|             |                                                                                                                                                          |
|-------------|----------------------------------------------------------------------------------------------------------------------------------------------------------|
| Description | The Xetra Inquire Default BEST Executor application request returns a list of Default BEST Executor members related to the flow provider and instrument. |
|-------------|----------------------------------------------------------------------------------------------------------------------------------------------------------|

Request ID XETRA INQUIRE DEFAULT BEST EXECUTOR RID

|             |            |
|-------------|------------|
| Entry Point | VCI_Submit |
|-------------|------------|

Transaction Class            not counted

RAL Constant: XETRA\_INQUIRE\_DEFAULT\_BEST\_EXECUTOR\_AR

Request Structure: `inqDefBestExrReqT` ( defined in `InqDefBestExrReq.hxx` )

mlilsinDataCtr m

ingDefBestExrGrp, repeated by:

INQ\_DEF\_BEST\_EXR\_GRP\_MAX (= 100)

instGrpldCod

isinCod m

Response Structure: `inqDefBestExrRespT` ( defined in `InqDefBestExrResp.hxx` )

mliRecCtr -

ingDefBestExrRec, repeated by:

INQ\_DEF\_BEST\_EXR\_REC\_MAX (= 100)

instGrpIdCod

isinCod

membExclIdCod

membStdCod

membBrnldCod -

dateLstUpdDat -

## 5.12 Subgroup License Maintenance

Subgroup License Maintenance defines a relation between trader subgroups and Designated Sponsor, Liquidity Manager and Best Executor licenses for instruments. A trader subgroup can be assigned a Designated Sponsor, Liquidity Manager or Best Executor license for an instrument. This assignment is a prerequisite for all traders of the subgroup to act as a Designated Sponsor, Liquidity Manager or Best Executor within that instrument. Instrument Designated Sponsor, Liquidity Manager and Best Executor license assignments to trader subgroups can be added, deleted or inquired.

### 5.12.1 Xetra Inquire Subgroup Betreuer License

**Description** The Xetra Inquire Subgroup Betreuer License application request is used to inquire which Designated Sponsor licenses are assigned to a trader subgroup (settings of next trading day). Response records are grouped by ISIN but not sorted by ISIN groups.

**Request ID** XETRA\_INQUIRE\_SUBGROUP\_BETREUER\_LICENSE\_RID  
**Entry Point** VCI\_Submit  
**Transaction Class** not counted

**RAL Constant:** XETRA\_INQUIRE\_SUBGROUP\_BETREUER\_LICENSE\_AR

**Request Structure:** rfmsgbinT ( defined in rfmsgbin.hxx )

|                 |   |
|-----------------|---|
| partSubGrpIdCod | m |
| licTyp          | m |
| keyDatCtrlBlc   | m |

**Response Structure:** rfhsqbinT ( defined in rfhsqbin.hxx )

|                                   |   |
|-----------------------------------|---|
| keyDatCtrlBlc                     | - |
| licTyp                            | - |
| <u>occXTimGrp14, repeated by:</u> |   |
| OCC_X_TIM_GRP_14_MAX (= 300)      |   |
| <u>instGrpIdCod</u>               |   |
| isinCod                           | - |





#### 5.12.4 Xetra Delete Subgroup Betreuer License

|             |                                                                                                                                          |
|-------------|------------------------------------------------------------------------------------------------------------------------------------------|
| Description | The Xetra Delete Subgroup Betreuer License application request is used to de-assign a Designated Sponsor license from a trader subgroup. |
|-------------|------------------------------------------------------------------------------------------------------------------------------------------|

|                   |                                            |
|-------------------|--------------------------------------------|
| Request ID        | XETRA_DELETE_SUBGROUP_BETREUER_LICENCE_RID |
| Entry Point       | VCI_Submit                                 |
| Transaction Class | not counted                                |

RAL Constant: XETRA\_DELETE\_SUBGROUP\_BETREUER\_LICENCE\_AR

|                     |           |                             |
|---------------------|-----------|-----------------------------|
| Request Structure:  | rfmsgbetT | ( defined in rfmsgbet.hxx ) |
| partSubGrpIdCod     |           | m                           |
| licTyp              |           | m                           |
| <u>instGrpIdCod</u> |           |                             |
| isinCod             |           | m                           |

Response Structure: No specific response structure





---

### 5.13.2 Xetra Logout

Description                      This request is used to log out from Xetra Xervices. It is applicable for the Xetra Transaction Xervice and the Xetra Retransmission Xervice.

Entry Point                      VCI\_Logout

Transaction Class                not counted

Request Structure:              No specific request structure

Response Structure:            No specific response structure

---

## 5.14 Reference Data

This chapter describes application requests used to inquire on relevant instrument reference data. There are no reference data requests for MiFID Instruments.

### 5.14.1 Xetra Inquire Instrument

**Description** The Xetra Inquire Instrument application request is used to obtain detailed data for a particular Xetra listed instrument. E.g., data for instruments which are relevant for MiFID reporting is not delivered with this request. The *licTypGrp* array contains all license types assigned to the user for the specific instrument. This data can be used for application validation for the set of a user's trading instruments. This request is processed on the frontend only. The user authorization given by the RAL is not validated by the Xetra system.

**Request ID** XETRA\_INQUIRE\_INSTRUMENT\_RID  
**Entry Point** VCI\_Submit  
**Transaction Class** not counted

**RAL Constant:** XETRA\_INQUIRE\_INSTRUMENT\_AR

**Request Structure:** rfrqd027T ( defined in rfrqd027.hxx )

instGrpldCod

isinCod m

**Response Structure:** rfred027T ( defined in rfred027.hxx )

untOfQotn -

ticGrp

ticGrpTbl, repeated by:

TIC\_GRP\_TBL\_MAX (= 6)

ticSize -

ticVal -

sprdMinQty -

sprdTypCod -

sprdFact -

trdMdITypCod -

clsdBookInd -

mktlmbInd -

---

---

|                   |   |
|-------------------|---|
| instSubTypCod     | - |
| instrSetId        | - |
| dispo             | - |
| bonCpnSepsMd      | - |
| xetraSsrMnem      | - |
| issrMemblD        | - |
| issrSubGrp        | - |
| specMemblD        | - |
| specSubGrp        | - |
| bonCpnRat         | - |
| bonAcrIntUnt      | - |
| bonAcrIntDayAYr   | - |
| bonAcrIntDay      | - |
| bonNoRemCpnPer    | - |
| bonCpnDevGwss     | - |
| bonYldF2          | - |
| bonMrtyDat        | - |
| bonCpnFreq        | - |
| bonRglCpn         | - |
| bonLstCpnPmtDat   | - |
| bonYldCalcMd      | - |
| bonFstCpnPmtDat   | - |
| bonScdCpnPmtDat   | - |
| bonRdmVal         | - |
| bonLstCpnDevGlnd  | - |
| warTyp            | - |
| warCat            | - |
| warUnd            | - |
| warStrPrc         | - |
| warSeg            | - |
| stlCurrCod        | - |
| dnomCurrCod       | - |
| minTrdbUnt        | - |
| kindOfDepo        | - |
| conDispDecimal    | - |
| rondLotQty        | - |
| bonYldTrdYldClcMd | - |
| betrAsslnd        | - |

---

---

|                                |   |
|--------------------------------|---|
| minIceQty                      | - |
| minPeakQty                     | - |
| minOrdrSiz                     | - |
| mtlOrdInd                      | - |
| mktOrdInd                      | - |
| iceOrdInd                      | - |
| lmtOrdInd                      | - |
| cntcUnt                        | - |
| quoBookInd                     | - |
| <u>exchXMicId</u>              |   |
| exchXId                        | - |
| exchMicId                      | - |
| netGrpCod                      | - |
| postTrdAty                     | - |
| sprdMinQtyLm                   | - |
| sprdFactLm                     | - |
| sprdTypCodLm                   | - |
| maxOrdrValBest                 | - |
| knockOutInd                    | - |
| <u>licTypGrp</u>               |   |
| <u>licTypRec. repeated by:</u> |   |
| LIC_TYP_REC_MAX (= 6)          |   |
| licTyp                         | - |

---

## 5.14.2 Xetra Inquire Full Instrument

**Description** The Xetra Inquire Full Instrument application request is used to retrieve detailed data for a list of particular Xetra listed instruments. E.g., data for instruments which are relevant for MiFID reporting is not delivered with this request. The *licTypGrp* array contains all license types assigned to the user for the specific instrument.

**Request ID** XETRA\_INQUIRE\_FULL\_INSTRUMENT\_RID  
**Entry Point** VCI\_Submit  
**Transaction Class** not counted

**RAL Constant:** XETRA\_INQUIRE\_INSTRUMENT\_AR

**Request Structure:** `inqFullInstReqT` ( defined in `InqFullInstReq.hxx` )

|                                                  |   |
|--------------------------------------------------|---|
| <code>keyDatCtrlBlc</code>                       | m |
| <code>mlIsinDataCtr</code>                       | m |
| <u><code>inqFullInstGrp</code>, repeated by:</u> |   |
| <code>INQ_FULL_INST_GRP_MAX</code> (= 650)       |   |
| <u><code>instGrpldCod</code></u>                 |   |
| <code>isinCod</code>                             | m |

**Response Structure:** `inqFullInstRespT` ( defined in `InqFullInstResp.hxx` )

|                                                  |   |
|--------------------------------------------------|---|
| <code>keyDatCtrlBlc</code>                       | - |
| <code>mliRecCtr</code>                           | - |
| <u><code>inqFullInstRec</code>, repeated by:</u> |   |
| <code>INQ_FULL_INST_REC_MAX</code> (= 10)        |   |
| <code>rtnCod</code>                              | - |
| <u><code>instGrpldCod</code></u>                 |   |
| <code>isinCod</code>                             | - |
| <u><code>inqFullInstGenGrp</code></u>            |   |
| <code>wknNo</code>                               | - |
| <code>instMnem</code>                            | - |
| <code>instShtNam</code>                          | - |
| <code>instSubTypCod</code>                       | - |
| <code>instTypCod</code>                          | - |
| <code>ctrlSegCod</code>                          | r |
| <code>instrSetId</code>                          | - |

---

---

|                          |   |
|--------------------------|---|
| conDispDecimal           | - |
| dnomCurrCod              | - |
| <u>instGrpDefGrp</u>     |   |
| instGrpCod               | - |
| bonCpnRat                | - |
| xetraLssrMnem            | - |
| bonMrtyDat               | - |
| dispo                    | - |
| bonNoCpnAYr              | - |
| bonRglCpn                | - |
| bonFstCpnPmtDat          | - |
| bonScdCpnPmtDat          | - |
| bonLstCpnPmtDat          | - |
| setlPeriodFlg            | - |
| bonAcrIntCalcMd          | - |
| bonYldCalcMd             | - |
| bonRdmVal                | - |
| bonCpnSepaMd             | - |
| bonNxtIntRat             | - |
| warStrPrc                | - |
| warUnd                   | - |
| warCat                   | - |
| warTyp                   | - |
| warSeg                   | - |
| kindOfDepo               | - |
| extrInd                  | - |
| cntcUnt                  | - |
| bonYldTrdInd             | - |
| <u>inqFullInstTrdGrp</u> |   |
| mktOrdMtchRge            | - |
| mktOrdMtchRgeFmt         | - |
| sprdMinQty               | - |
| <u>sprdTypCodGrp2</u>    |   |
| sprdTypCod               | - |
| sprdFact                 | - |
| trdMdlTypCod             | - |
| clsdBokInd               | - |
| mktImbInd                | - |

---

|                                |   |
|--------------------------------|---|
| quoBookInd                     | - |
| mktOrdInd                      | - |
| lmtOrdInd                      | - |
| iceOrdInd                      | - |
| mtlOrdInd                      | - |
| minIceQty                      | - |
| minPeakQty                     | - |
| minOrdrSiz                     | - |
| cmexInd                        | - |
| cmexTyp                        | - |
| eqyNxtDivDueDat                | - |
| eqyNxtDivEstdAmt               | - |
| postTrdAty                     | - |
| clgLoc                         | - |
| <u>exchXMicId</u>              |   |
| exchXId                        | - |
| exchMicId                      | - |
| sprdMinQtyLm                   | - |
| sprdFactLm                     | - |
| sprdTypCodLm                   | - |
| maxOrdrValBest                 | - |
| knockOutInd                    | - |
| <u>inqFullInstLisGrp</u>       |   |
| rondLotQty                     | - |
| minTrdbUnt                     | - |
| untOfQotn                      | - |
| stlCurrCod                     | - |
| frstTrdDat                     | - |
| lstTrdDat                      | - |
| maxSrpQty                      | - |
| issrMemblId                    | - |
| issrSubGrp                     | - |
| specMemblId                    | - |
| specSubGrp                     | - |
| <u>licTypGrp</u>               |   |
| <u>licTypRec, repeated by:</u> |   |
| LIC_TYP_REC_MAX (= 6)          |   |
| licTyp                         | - |



---

ingFullInstAddGrp

delOrdFlg -

instAssCod -

ticGrp

ticGrpTbl, repeated by:

TIC\_GRP\_TBL\_MAX (= 6)

ticSize -

ticVal -

bonAcrIntUnt -

bonAcrIntDayAYr -

bonAcrIntDay -

bonNoRemCpnPer -

bonCpnDevgWss -

bonYldF2 -

bonCpnFreq -

betrAssInd -

### 5.14.3 Xetra Inquire Instrument List

|             |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |
|-------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Description | The Xetra Inquire Instrument List application request is used to obtain high level instrument data for multiple Xetra listed instruments on member level. E.g., data for instruments which are relevant for MiFID reporting is not delivered with this request. This data can be used to decode the ISIN Code field received in other application requests. Response records are grouped by ISIN, not sorted by ISIN groups. This request is processed on the frontend only. The user authorization given by the RAL is not validated by the Xetra system. |
|-------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

Request ID XETRA INQUIRE INSTRUMENT LIST RID

|             |            |
|-------------|------------|
| Entry Point | VCI_Submit |
|-------------|------------|

Transaction Class                      not counted

RAL Constant: XETRA\_INQUIRE\_INSTRUMENT\_LIST\_AR

Request Structure: rfrqd022T ( defined in rfrqd022.hxx )

keyDatCtrlBlc m

|            |   |
|------------|---|
| instAssCod | 0 |
|------------|---|

Response Structure: rfred022T ( defined in rfred022.hxx )

keyDatCtrlBlc -

instLoginListSecta, repeated by:

INST LOGIN LIST SECTA MAX (= 60)

instGrpIdCod

isinCod -

wknNo -

instMnem -

instShtNam -

extrInd -

instGrpDefGrp

instGrpCod -

instTypCod -

#### 5.14.4 Xetra Inquire High Level Instrument List

Description                      The Xetra Inquire Inquire High Level Instrument List application request is used to retrieve a list of particular instruments.

Request ID                      XETRA\_INQUIRE\_HIGH\_LEVEL\_INSTRUMENT\_LIST\_RID  
Entry Point                      VCI\_Submit  
Transaction Class                not counted

RAL Constant:                XETRA\_INQUIRE\_INSTRUMENT\_AR

Request Structure:        inqHghLvlnstrLisReqT ( defined in InqHghLvlnstrLisReq.hxx )

|                                          |   |
|------------------------------------------|---|
| keyDatCtrlBlc                            | m |
| mlislnDataCtr                            | m |
| <u>inqHghLvlnstrLisGrp, repeated by:</u> |   |
| INQ_HGH_LVL_INST_LIS_GRP_MAX (= 650)     |   |
| <u>instGrpldCod</u>                      |   |
| isinCod                                  | m |

Response Structure:        inqHghLvlnstrLisRespT ( defined in InqHghLvlnstrLisResp.hxx )

|                                          |   |
|------------------------------------------|---|
| keyDatCtrlBlc                            | - |
| mliRecCtr                                | - |
| <u>inqHghLvlnstrLisRec, repeated by:</u> |   |
| INQ_HGH_LVL_INST_LIS_REC_MAX (= 100)     |   |
| rtnCod                                   | - |
| <u>instGrpldCod</u>                      |   |
| isinCod                                  | - |
| wknNo                                    | - |
| instMnem                                 | - |
| instShtNam                               | - |
| extrInd                                  | - |
| <u>instGrpDefGrp</u>                     |   |
| instGrpCod                               | - |
| instTypCod                               | - |
| instAssCod                               | - |
| ctrlSegCod                               | r |



## 5.14.6 Xetra Inquire Instrument Set

**Description**                      The Xetra inquire Instrument Set application request is used to request a list of instruments comprising a set of instruments. An instrument set is a logical group of instruments that can be processed together in a single technical transaction making those request very efficient. Set specific request such as Xetra Enter Mass Quote require that the instrument list consist only of instruments belonging to the same set. Other set specific request such as Xetra Inquire Member Order will retrieve information for all instruments belonging to a set. This accelerate order inquiries for a large number of instruments by several magnitudes.

**Request ID**                      XETRA\_INQUIRE\_INSTRUMENT\_SET\_RID  
**Entry Point**                      VCI\_Submit  
**Transaction Class**              not counted

**RAL Constant:**              XETRA\_INQUIRE\_INSTRUMENT\_AR

**Request Structure:**      inqInstSetReqT ( defined in InqInstSetReq.hxx )

|               |    |
|---------------|----|
| issrMemblId   | mw |
| instrSetId    | mw |
| filtSpecInd   | mw |
| keyDatCtrlBlc | m  |

**Response Structure:**      inqInstSetRespT ( defined in InqInstSetResp.hxx )

|                                    |   |
|------------------------------------|---|
| keyDatCtrlBlc                      | - |
| mliRecCtr                          | - |
| <u>inqInstSetRec, repeated by:</u> |   |
| INQ_INST_SET_REC_MAX (= 370)       |   |
| <u>instGrpldCod</u>                |   |
| isinCod                            | - |
| issrMemblId                        | - |
| instrSetId                         | - |

#### 5.14.7 Xetra Inquire Filtered Instrument Profile

**Description** The Xetra Inquire Filtered Instrument Profile application request is used to obtain a list of Xetra listed instrument ISINs (an instrument profile) by submitting filter criteria within the request data. For each instrument, the list of licenses assigned to the requesting trader is returned. Data for instruments which are relevant for MiFID reporting is not delivered with this request. This request is processed on the frontend only. The user authorization given by the RAL is not validated by the Xetra system.

**Request ID** XETRA\_INQUIRE\_FILTERED\_INSTRUMENT\_PROFILE\_RID  
**Entry Point** VCI\_Submit  
**Transaction Class** not counted

**RAL Constant:** XETRA\_INQUIRE\_FILTERED\_INSTRUMENT\_PROFILE\_AR

**Request Structure:** rfmifp01T ( defined in rfmifp01.hxx )

|                     |    |
|---------------------|----|
| keyDatCtrlBlc       | m  |
| <u>instGrpldCod</u> |    |
| isinCod             | mw |
| instTypCod          | mw |
| instMnem            | mw |
| wknNo               | mw |
| warUnd              | mw |
| ctrlSegCod          | r  |
| exchMicId           | mw |
| bonIntRatMin        | o  |
| bonIntRatMax        | o  |
| minMrtyDat          | o  |
| maxMrtyDat          | o  |
| xetralssrMnem       | mw |
| instGrpCod          | mw |
| instSubTypCod       | mw |

**Response Structure:** rfhip01T ( defined in rfhip01.hxx )

|                                     |   |
|-------------------------------------|---|
| keyDatCtrlBlc                       | - |
| mlilsinDataCtr                      | - |
| <u>mlilsinGrplfp</u> , repeated by: |   |

---

MLI\_ISIN\_GRP\_IFP\_MAX (= 308)

instGrpldCod

isinCod -

specMemblid -

specSubGrp -

warSeg -

instrSetId -

## 5.15 Trading Control

This chapter describes application requests related to instrument trading control. These application requests will be granted only to Specialist via RAL settings. The Specialist may use the requests to inquire or modify the instrument status for assigned instruments only.

### 5.15.1 Xetra Inquire Instrument Trading Control

**Description** The Xetra Inquire Instrument Trading Control application request is used by Specialists to request the trading phase of a specific instrument on exchange or isin level. A potential volatility indicator is also returned.

**Request ID** XETRA\_INQUIRE\_INSTRUMENT\_TRADING\_CONTROL\_RID  
**Entry Point** VCI\_Submit  
**Transaction Class** not counted

**RAL Constant:** XETRA\_INQUIRE\_INSTR\_TRADING\_CONTROL\_AR

**Request Structure:** inqInstTrdgCntrlReqT ( defined in InqInstTrdgCntrlReq.hxx )

|                     |    |
|---------------------|----|
| segOrInstFlg        | m  |
| <u>instGrpldCod</u> |    |
| isinCod             | mw |
| ctrlSegCod          | r  |
| keyDatCtrlBlc       | m  |

**Response Structure:** inqInstTrdgCntrlRespT ( defined in InqInstTrdgCntrlResp.hxx )

|                                          |   |
|------------------------------------------|---|
| keyDatCtrlBlc                            | - |
| mliRecCtr                                | - |
| <u>inqInstTrdgCntrlRec, repeated by:</u> |   |
| INQ_INST_TRDG_CNTRL_REC_MAX (= 130)      |   |
| <u>instGrpldCod</u>                      |   |
| isinCod                                  | - |
| prcsProdState                            | - |
| vollnd                                   | - |
| excpStateInd                             | - |
| mktOrdIntrInd                            | - |
| autoStaSwi                               | - |
| issrMemblId                              | - |
| issrSubGrp                               | - |

---



---

knockOutInd

-

---

### 5.15.2 Xetra Modify Instrument Trading Control

**Description** The Xetra Modify Instrument Trading Control application request is used by Specialists to modify the trading phase of a specific instrument on isin level. In the *segOrInstFlg* and *auctLotInd* fields, only the values SEG\_OR\_INST\_FLG\_INSTR and AUCT\_LOT\_IND\_ROUND resp. are allowed.

**Request ID** XETRA\_MODIFY\_INSTRUMENT\_TRADING\_CONTROL\_RID  
**Entry Point** VCI\_Submit  
**Transaction Class** not counted

**RAL Constant:** XETRA\_MODIFY\_INSTR\_TRADING\_CONTROL\_AR

**Request Structure:** modInstTrdgCntrlReqT ( defined in ModInstTrdgCntrlReq.hxx )

|                            |    |
|----------------------------|----|
| <i>segOrInstFlg</i>        | m  |
| <u><i>instGrpldCod</i></u> |    |
| <i>isinCod</i>             | o  |
| <i>ctrlSegCod</i>          | r  |
| <i>prcsTrnCod</i>          | cm |
| <i>auctLotInd</i>          | cm |

**Response Structure:** No specific response structure

---

## 5.16 Energy Trading

### 5.16.1 Xetra Enter Energy Hourly Bid

**Description** The Xetra Enter Energy Hourly Bid application request is used to enter a Hourly Bid for an energy instrument. Such a Bid consists of a list of up to 250 price-quantity pairs. A participant can have only one such bid in the market i.e. per delivery date, TSO (Transmission System Operator) and delivery hour. So if there is already a bid in the order-book for the same participant, any such Xetra Enter Energy Hourly Bid transaction is treated by the backend like a request to replace the old bid by the new bid.

**Request ID** XETRA\_ENTER\_ENERGY\_HOURLY\_BID\_RID  
**Entry Point** VCI\_Submit  
**Transaction Class** not counted

**RAL Constant:** XETRA\_ENTER\_ENERGY\_HOURLY\_BID\_AR

**Request Structure:** entEngyHrlyBidReqT ( defined in EntEngyHrlyBidReq.hxx )

membExclIdCodOboMs

|                   |   |
|-------------------|---|
| membIstdCodOboMs  | r |
| membBrnldCodOboMs | r |

engyInstGrp

|            |   |
|------------|---|
| dlvDat     | m |
| dlvHr      | m |
| engyTsoCod | m |

partIdCod

|                 |   |
|-----------------|---|
| partSubGrpIdCod | o |
| partNoText      | o |

engyHrlyBidGrp

|           |   |
|-----------|---|
| mliRecCtr | m |
|-----------|---|

engyHrlyBidRec. repeated by:

ENGY\_HRLY\_BID\_REC\_MAX (= 250)

|            |   |
|------------|---|
| engyBidPrc | m |
| engyBidQty | m |
| text       | o |

---

---

Response Structure: entEngyHrlyBidRespT ( defined in EntEngyHrlyBidResp.hxx )

ordrNo -

ordrStsCod -

---

### 5.16.2 Xetra Delete Energy Hourly Bid

**Description** The Xetra Delete Energy Hourly Bid application request is used to delete an existing Hourly Bid for an energy instrument. The Hourly Bid is identified by the participant and the market, i.e. delivery date, TSO (Transmission System Operator) and delivery hour.

**Request ID** XETRA\_DELETE\_ENERGY\_HOURLY\_BID\_RID  
**Entry Point** VCI\_Submit  
**Transaction Class** not counted

**RAL Constant:** XETRA\_DELETE\_ENERGY\_HOURLY\_BID\_AR

**Request Structure:** delEngyHrlyBidReqT ( defined in DelEngyHrlyBidReq.hxx )

membExclIdCodOboMs

|                   |   |
|-------------------|---|
| membIstIdCodOboMs | r |
| membBrnIdCodOboMs | r |

engyInstGrp

|            |   |
|------------|---|
| dlvDat     | m |
| dlvHr      | m |
| engyTsoCod | m |

partIdCod

|                 |   |
|-----------------|---|
| partSubGrpIdCod | o |
| partNoText      | o |

**Response Structure:** delEngyHrlyBidRespT ( defined in DelEngyHrlyBidResp.hxx )

|        |   |
|--------|---|
| ordrNo | - |
|--------|---|

### 5.16.3 Xetra Inquire Energy Hourly Bid

Description                      The Xetra Inquire Energy Hourly Bid application request is used to inquire Hourly Bids for a specific delivery date, TSO (Transmission System Operator) and one or all delivery hours. After the auction has been committed, the fields execution price and executed bid volume are filled.

Request ID                      XETRA\_INQUIRE\_ENERGY\_HOURLY\_BID\_RID  
Entry Point                      VCI\_Submit  
Transaction Class                not counted

RAL Constant:                XETRA\_INQUIRE\_ENERGY\_HOURLY\_BID\_AR

Request Structure:        inqEngyHrlyBidReqT ( defined in InqEngyHrlyBidReq.hxx )

membExclIdCodOboMs

|                   |   |
|-------------------|---|
| membIstIdCodOboMs | r |
| membBrnIdCodOboMs | r |

engyInstGrp

|            |    |
|------------|----|
| dlvDat     | m  |
| dlvHr      | mw |
| engyTsoCod | m  |

partIdCod

|                 |   |
|-----------------|---|
| partSubGrpIdCod | o |
| partNoText      | o |
| keyDatCtrlBlc   | m |

Response Structure:        inqEngyHrlyBidRespT ( defined in InqEngyHrlyBidResp.hxx )

|               |   |
|---------------|---|
| keyDatCtrlBlc | - |
|---------------|---|

membExclIdCodOboMs

|                   |   |
|-------------------|---|
| membIstIdCodOboMs | r |
| membBrnIdCodOboMs | r |

engyInstGrp

|            |   |
|------------|---|
| dlvDat     | - |
| dlvHr      | - |
| engyTsoCod | - |

partIdCod

|                 |   |
|-----------------|---|
| partSubGrpIdCod | - |
| partNoText      | - |

---

---

engyHrlyBidGrp

mliRecCtr -

engyHrlyBidRec, repeated by:

ENGY\_HRLY\_BID\_REC\_MAX (= 250)

engyBidPrc -

engyBidQty -

text -

ordrNo -

ordrStsCod -

tradMtchPrc -

tradMtchQty -

engyMaxPrc -

tranDatGrp

tranDat -

tranTim -

---

## 5.16.4 Xetra Enter Energy Block Bid

**Description** The Xetra Enter Energy Block Bid application request is used to enter a Block Bid for an energy instrument, i.e. the combination of up to 24 delivery hours of a given delivery date and TSO (Transmission System Operator).

The delivery hours in a block bid are identified by a non-zero quantity in the combination array. All non-zero quantities of the involved delivery hours must be equal. Buy block bids are indicated by positive quantities and sell block bids are indicated by negative quantities. Also, at least two quantities must be non-zero.

Contrary to hourly bids as described above, several block bids can be entered into the market by the same participant, so an Xetra Enter Energy Block Bid request does not substitute an old block bid but always creates a new one. Block bids are executed all-or-nothing, i.e. under no circumstances is there a partial execution of a block bid. The order status field in the response would always contain "A" for active provided that the transaction was successful.

Request ID XETRA\_ENTER\_ENERGY\_BLOCK\_BID\_RID  
Entry Point VCI\_Submit  
Transaction Class not counted

RAL Constant: XETRA\_ENTER\_ENERGY\_BLOCK\_BID\_AR

Request Structure: entEngyBlcBidReqT ( defined in EntEngyBlcBidReq.hxx )

membExclCodOboMs

membIstIdCodOboMs r

membBrnIdCodOboMs r

dlvDat m

engyTsoCod m

partIdCod

partSubGrpIdCod o

partNoText o

engyBidPrc m

engyBlcBidGrp

engyBlcBidRec, repeated by:

ENGY\_BLC\_BID\_REC\_MAX (= 24)

engyBidQty o

---



---

text

0

Response Structure: entEngyBlcBidRespT ( defined in EntEngyBlcBidResp.hxx )

ordrNo

-

ordrStsCod

-

dateLstUpdDat

-

---

#### 5.16.5 Xetra Modify Energy Block Bid

|             |                                                                                                               |
|-------------|---------------------------------------------------------------------------------------------------------------|
| Description | The Xetra Modify Energy Block Bid application request is used to modify a Block Bid for an energy instrument. |
|-------------|---------------------------------------------------------------------------------------------------------------|

Request ID XETRA MODIFY ENERGY BLOCK BID RID

|             |            |
|-------------|------------|
| Entry Point | VCI_Submit |
|-------------|------------|

Transaction Class            not counted

RAL Constant: XETRA\_MODIFY\_ENERGY\_BLOCK\_BID\_AR

Request Structure: modEngyBlcBidReqT ( defined in ModEngyBlcBidReq.hxx )

membExclcdCodOboMs

membstIdCodOboMs r

membBrnldCodOboMs r

dlvDat m

engyTsoCod m

partIdCod

|                 |   |
|-----------------|---|
| partSubGrpIdCod | 0 |
|-----------------|---|

partNoText 0

engyBidPrc m

engyBlcBidGrp

engyBlcBidRec, repeated by:

ENGY BLC BID REC MAX (= 24)

engyBidQty 0

|      |   |
|------|---|
| text | 0 |
|------|---|

ordrNo fm

ordrStsCod

dateLstUpdDat fm

Response Structure: `modEngyBlcBidRespT` ( defined in `ModEngyBlcBidResp.hxx` )

ordrNo -

ordrStsCod -

dateLstUpdDat -

---

### 5.16.6 Xetra Delete Energy Block Bid

**Description** The Xetra Delete Energy Block Bid application request is used to delete an existing Block Bid for an energy instrument. The Block Bid is identified by its order number, the participant and the market, i.e. delivery date and TSO (Transmission System Operator).

**Request ID** XETRA\_DELETE\_ENERGY\_BLOCK\_BID\_RID  
**Entry Point** VCI\_Submit  
**Transaction Class** not counted

**RAL Constant:** XETRA\_DELETE\_ENERGY\_BLOCK\_BID\_AR

**Request Structure:** delEngyBlcBidReqT ( defined in DelEngyBlcBidReq.hxx )

membExclCodOboMs

|                   |    |
|-------------------|----|
| membIstIdCodOboMs | r  |
| membBrnIdCodOboMs | r  |
| dlvDat            | m  |
| engyTsoCod        | m  |
| <u>partIdCod</u>  |    |
| partSubGrpIdCod   | o  |
| partNoText        | o  |
| ordrNo            | fm |

**Response Structure:** No specific response structure

---

### 5.16.7 Xetra Inquire Energy Block Bid

**Description** The Xetra Inquire Energy Block Bid application request is used to inquire Block Bids for a specific delivery date and one or all TSO(s) (Transmission System Operator). The order status field in the request may be filled or left initialised to get all block bids. After the auction has been committed, the executed bid price field is filled.

**Request ID** XETRA\_INQUIRE\_ENERGY\_BLOCK\_BID\_RID  
**Entry Point** VCI\_Submit  
**Transaction Class** not counted

**RAL Constant:** XETRA\_INQUIRE\_ENERGY\_BLOCK\_BID\_AR

**Request Structure:** inqEngyBlcBidReqT ( defined in InqEngyBlcBidReq.hxx )

membExclIdCodOboMs

membIstIdCodOboMs r

membBrnIdCodOboMs r

engyInstGrp

dlvDat m

dlvHr mw

engyTsoCod mw

partIdCod

partSubGrpIdCod mw

partNoText mw

ordrStsCod mw

buyCod mw

keyDatCtrlBlc m

**Response Structure:** inqEngyBlcBidRespT ( defined in InqEngyBlcBidResp.hxx )

keyDatCtrlBlc -

mliRecCtr -

dlvDat -

inqEngyBlcBidRec, repeated by:

INQ\_ENGY\_BLC\_BID\_REC\_MAX (= 16)

membExclIdCodOboMs

membIstIdCodOboMs r

membBrnIdCodOboMs r

---

|                                    |   |
|------------------------------------|---|
| engyTsoCod                         | - |
| <u>partIdCod</u>                   |   |
| partSubGrpIdCod                    | - |
| partNoText                         | - |
| engyBidPrc                         | - |
| <u>engyBlcBidGrp</u>               |   |
| <u>engyBlcBidRec, repeated by:</u> |   |
| ENGY_BLC_BID_REC_MAX (= 24)        |   |
| engyBidQty                         | - |
| text                               | - |
| ordrNo                             | - |
| ordrStsCod                         | - |
| tradMtchPrc                        | - |
| <u>tranDatGrp</u>                  |   |
| tranDat                            | - |
| tranTim                            | - |
| dateLstUpdDat                      | - |

---

### 5.16.8 Xetra Inquire Energy Auction Detail

Description                      The Xetra Inquire Energy Auction Detail application request is used by energy exchange members to inquire their own delivery schedule information ("Fahrplan").

Request ID                      XETRA\_INQUIRE\_ENERGY\_AUCTION\_DETAIL\_RID  
Entry Point                      VCI\_Submit  
Transaction Class                not counted

RAL Constant:                  XETRA\_INQUIRE\_ENERGY\_AUCTION\_DETAIL\_AR

Request Structure:              inqEngyAuctDetlReqT ( defined in InqEngyAuctDetlReq.hxx )

membExclCod

|              |    |
|--------------|----|
| membIstIdCod | r  |
| membBrnIdCod | r  |
| dlvDat       | m  |
| engyTsoCod   | mw |

partIdCod

|                 |     |
|-----------------|-----|
| partSubGrpIdCod | m/w |
| partNoText      | m/w |
| keyDatCtrlBlc   | m   |

Response Structure:              inqEngyAuctDetlRespT ( defined in InqEngyAuctDetlResp.hxx )

|               |   |
|---------------|---|
| keyDatCtrlBlc | - |
| mliRecCtr     | - |
| dlvDat        | - |

inqEngyAuctDetlRec, repeated by:

INQ\_ENGY\_AUCT\_DETL\_REC\_MAX (= 5)

membExclCod

|              |   |
|--------------|---|
| membIstIdCod | - |
| membBrnIdCod | - |
| engyTsoCod   | - |

partIdCod

|                 |   |
|-----------------|---|
| partSubGrpIdCod | - |
| partNoText      | - |

inqEngyAuctPrcVolGrp, repeated by:

INQ\_ENGY\_AUCT\_PRC\_VOL\_GRP\_MAX (= 24)

---

---

|                |   |
|----------------|---|
| auctPrc        | - |
| engyHrlyBidVol | - |
| engyBlcBidVol  | - |
| auctVol        | - |

---

### 5.16.9 Xetra Inquire Energy Exchange Parameters

**Description**                      The Xetra Inquire Energy Exchange Parameters application request is used to inquire information on the energy exchange parameters, like market areas, maximum quantity per block bid etc.

**Request ID**                        XETRA\_INQUIRE\_ENERGY\_EXCHANGE\_PARAMETERS\_RID  
**Entry Point**                      VCI\_Submit  
**Transaction Class**                not counted

**Request Structure:**            No specific request structure

**Response Structure:**    inqEngyExcParmRespT ( defined in InqEngyExcParmResp.hxx )

|                                        |   |
|----------------------------------------|---|
| currMaxBlcBidNum                       | - |
| currMaxBlcBidQty                       | - |
| currMaxPrcStepNum                      | - |
| nextMaxBlcBidNum                       | - |
| nextMaxBlcBidQty                       | - |
| nextMaxPrcStepNum                      | - |
| engyMaxPrc                             | - |
| engyBlcBidOptimLim                     | r |
| engyBlcBidOptimMinPrcDiff              | r |
| <u>summerTimGrp</u>                    |   |
| summerTimEnblInd                       | - |
| summerTimBegDat                        | - |
| summerTimBegHr                         | - |
| summerTimEndDat                        | - |
| summerTimEndHr                         | - |
| mliRecCtr                              | - |
| <u>inqEngyExcParmRec, repeated by:</u> |   |
| INQ_ENGY_EXC_PARM_REC_MAX (= 20)       |   |
| engyTsoCod                             | - |
| engyTsoMktArea                         | - |
| instGrpCod                             | - |
| dateLstUpdDat                          | - |



---

## 6 Introduction to Data Field Descriptions

This is a description of the data fields of application requests, responses and subscriptions. For a description of call interface specific fields please refer to Volume 1 – Call Interface. An overview of the field descriptions is given first. The VALUES API Field Description chapter lists all data fields by name and provides a detailed description and field characteristics. The field characteristics contain information about types, formats and valid values.

### 6.1 Field Characteristics

The characteristics of each field are detailed giving the following information.

**Type** Denotes the data type of the field. Valid data types are the ANSI C types listed in *Table 6.1*.

| Type    | Description         |
|---------|---------------------|
| char[ ] | A character array.  |
| char    | A single character. |

Table 6.1 - VALUES API Data Types

**Size** Denotes the size of the field measured in bytes and the symbolic constant to refer to the field size.

**Format** Defines the format and size of the data field. *Table 6.2* describes the available formats.

Note: All data fields used in application requests are fixed-size character arrays, not NULL terminated C-strings.

---

| Format                                  | Description                                                                                                                                                                                                                                                                                               | Byte-size | Example                                                                                                               |
|-----------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|-----------------------------------------------------------------------------------------------------------------------|
| alphanumeric                            | Text, stored as an array of characters. Valid characters are all characters according to the ASCII character set (Range: 32 to 126).                                                                                                                                                                      | n         | An example for a Text with length 5 is "123FR".                                                                       |
| freetext                                | Text, stored as an array of characters. Special characters are allowed, but these fields must not start with a "***".                                                                                                                                                                                     | n         | An example for a freetext with length 15 is "+49(0)69-211-0".                                                         |
| numeric<br><i>n</i> [ <i>m</i> ]        | Number, stored as an array of <i>n</i> digits. The array contains an unsigned decimal number with precision <i>n</i> and scale <i>m</i> . If <i>m</i> is not present, it is assumed to be 0. The number is right-aligned and padded with leading zeroes.                                                  | n         | A field with format "numeric 10, 2" filled with content "0123456789" specifies the numeric value 01234567.89          |
| numeric signed<br><i>n</i> [ <i>m</i> ] | Signed number, stored as an array of <i>1+n</i> digits. The first character is either "+" or "-". The array contains an signed decimal number with precision <i>n</i> and scale <i>m</i> . If <i>m</i> is not present, it is assumed to be 0. The number is right-aligned and padded with leading zeroes. | 1+n       | A field with format "numeric signed 10, 2" filled with content "-0123456789" specifies the numeric value -01234567.89 |
| binary <i>n</i>                         | An array of arbitrary characters. Even the '\0' character is allowed.                                                                                                                                                                                                                                     | n         | n/a                                                                                                                   |
| Price                                   | Number, stored as a string of characters which contains a signed decimal of length 13 with precision 5 (Short for numeric signed 13,5).                                                                                                                                                                   | 1+13      | A Price formatted field with content "+1234567890123" represents the numeric value +12345678.90123.                   |
| Quantity                                | Number, stored as a string of characters which contains a signed decimal of length 15 with precision 3. (Short for numeric signed 15,3)                                                                                                                                                                   | 1+15      | A Quantity formatted field with content "+123456789012345" represents the numeric value +123456789012.345.            |
| Volume                                  | Number, stored as a string of characters which contains a signed decimal of length 13 with precision 3. (Short for numeric signed 12,3)                                                                                                                                                                   | 1+12      | A Volume formatted field with content "+123456789012" represents the numeric value +123456789.012.                    |

Table 6.2 - Data Field Formats

| Format    | Description                                                                                  | Byte-size | Example                                                                                             |
|-----------|----------------------------------------------------------------------------------------------|-----------|-----------------------------------------------------------------------------------------------------|
| Date      | Number, stored as an array of characters which contains a date of length 8, format YYYYMMDD. | 8         | A Date formatted field with content "20040328" represents the date March 28, 2004.                  |
| Time      | Number, stored as an array of characters which contains a time of length 8, format HHMMSSCC. | 8         | A Time formatted field with content "15535900" represents the time 15:23:59.00                      |
| Timestamp | Number, stored as an array of characters which contains a timestamp of length 18.            | 18        | The content of fields with this format is not legible, but can be used for comparisons (=;<;>;etc.) |

Table 6.2 - Data Field Formats

|                             |                                                                                                                                                                                                                                                                                                                                                                |
|-----------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Valid Values</b>         | Some fields have a predefined set of values that can be entered or that are returned. These values are listed in the field description as constants. It is strongly recommended to use the symbolic constants to populate the corresponding field. The valid values constants are defined in a header file distributed with the Exchange application software. |
| <b>Limit Values</b>         | Some fields have a predefined range of values that can be entered. The limit values constants are defined in a header file distributed with the Exchange application software. Such limit definitions may be exceeded in cases where fields are contained in application response or broadcast structures.                                                     |
| <b>Explicit Description</b> | The literals belonging to the valid values constants.<br>A short textual description of the valid values functional meaning.                                                                                                                                                                                                                                   |
| <b>Where sent</b>           | A reference to the application requests and subscriptions which contain this field in their request and subject structure.                                                                                                                                                                                                                                     |
| <b>Where received</b>       | A reference to the application requests and subscriptions which contain this field in their response and broadcast structure.                                                                                                                                                                                                                                  |

## 6.2 Initialization Guideline

It is required to initialize all unused or optional data fields before passing them to the VALUES API. Table 6.2 gives a guideline on how to initialize the different data types. Unused character fields in Xetra application requests have to be explicitly set to "spaces".

| Type    | Format         | Initialization    | Explicit                 |
|---------|----------------|-------------------|--------------------------|
| int     | binary         | 0                 | 0                        |
| char    | alphanumeric   | SPACE (ASCII 32)  | ' '                      |
| char    | numeric        | '0' (ASCII 48)    | '0'                      |
| char[ ] | alphanumeric   | SPACES (ASCII 32) | " ..."                   |
| char[ ] | binary         | '\0' (ASCII 0)    | { '\0', '\0',..., '\0' } |
| char    | alphanumeric   | SPACE (ASCII 32)  | ' '                      |
| char    | numeric        | '0' (ASCII 48)    | '0'                      |
| char[ ] | alphanumeric   | SPACES (ASCII 32) | " ..."                   |
| char[ ] | freetext       | SPACES (ASCII 32) | " ..."                   |
| char[ ] | binary         | '\0' (ASCII 0)    | { '\0', '\0',..., '\0' } |
| char[ ] | numeric        | '0' (ASCII 48)    | "000..."                 |
| char[ ] | signed numeric | '0' (ASCII 48)    | " +000..."               |
| char[ ] | Date           | '0' (ASCII 48)    | "00000000"               |
| char[ ] | Time           | '0' (ASCII 48)    | "00000000"               |
| char[ ] | Price          | '0' (ASCII 48)    | " +0000000000000000"     |
| char[ ] | Quantity       | '0' (ASCII 48)    | " +0000000000000000"     |
| char[ ] | Volume         | '0' (ASCII 48)    | " +0000000000000000"     |
| char[ ] | Timestamp      | '0' (ASCII 48)    | "00000000000000000000"   |

Table 6.3 - Data Field Initialization Guideline

---

## 6.3 Field Naming Conventions

The use of a capital letter as last letter in a field name indicates that the field is used in a special context. This naming convention is applied, when fields with similar or identical meaning are used in different contexts.

| Last letter in fieldname Used in context |                                          |
|------------------------------------------|------------------------------------------|
| B                                        | Buy                                      |
| S                                        | Sell                                     |
| F                                        | Filter                                   |
| P                                        | Field used within primary key on backend |

Table 6.4 - Field naming convention

---

## 7 Data Field Descriptions

The following sections provide specific information on VALUES data fields.

### 7.1 accFee

Description The accumulated fees per order.

| <u>Type</u> | <u>Size</u>       | <u>Format</u>        |
|-------------|-------------------|----------------------|
| char[]      | ACC_FEE_LEN(10)+1 | numeric signed 10, 2 |

Where received: Xetra Inquire Order Fee

### 7.2 acctTypCod

Description A unique system defined identifier for an Account Type, indicating whether a member or trader acts for his own account, his customer's account, as a Liquidity Provider or as a Xetra BEST Executor.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u>              | <u>Explicit</u> | <u>Description</u>      |
|---------------------------------|-----------------|-------------------------|
| ACCT_TYP_COD_AGENT              | 'A'             | Agent                   |
| ACCT_TYP_COD_BEST_EXECUTOR      | 'E'             | BEST Executor           |
| ACCT_TYP_COD_ISSUER             | 'I'             | Issuer (Quote Provider) |
| ACCT_TYP_COD_LIQUIDITY_PROVIDER | 'L'             | Liquidity Provider      |
| ACCT_TYP_COD_BETREUER           | 'M'             | Betreuer                |
| ACCT_TYP_COD_PROPRIETARY        | 'P'             | Proprietary             |
| ACCT_TYP_COD_LIQUIDITY_MANAGER  | 'Q'             | Liquidity Manager       |

Where sent: Xetra Approve OTC Trade  
Xetra Delete OTC Trade  
Xetra Delete Quote  
Xetra Enter Heartbeat  
Xetra Enter Mass Quote

---

Xetra Enter OTC Trade  
Xetra Enter Order  
Xetra Enter Quote  
Xetra Enter Stop Order  
Xetra Inquire Member Order  
Xetra Inquire Member Trade  
Xetra Inquire Order  
Xetra Inquire Own Member Trade  
Xetra Inquire Own Trade  
Xetra Inquire Quote  
Xetra Inquire Trade  
Xetra Modify Order  
Xetra Modify Stop Order  
Xetra Modify Trade  
Xetra Start Heartbeat  
Xetra Stop Heartbeat

Where received:

Xetra Inquire Member Order  
Xetra Inquire Member Trade  
Xetra Inquire OTC Trade  
Xetra Inquire Order  
Xetra Inquire Order Fee  
Xetra Inquire Own Member Trade  
Xetra Inquire Own Trade  
Xetra Inquire Quote  
Xetra Inquire Specialist Order  
Xetra Inquire Trade  
Xetra Subscribe OTC Information  
Xetra Subscribe Order Execution Confirmation  
Xetra Subscribe Quote Execution Confirmation  
Xetra Subscribe Specialist Specific Information  
Xetra Subscribe Trade Confirmation

### 7.3 acctTypCodP

Description A unique system defined identifier for an Account Type, indicating whether a member or trader acts for his own account, his customer's account, as a Liquidity Provider or as a Xetra BEST Executor.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

---

| <u>Valid Value</u>              | <u>Explicit</u> | <u>Description</u> |
|---------------------------------|-----------------|--------------------|
| ACCT_TYP_COD_AGENT              | 'A'             | Agent              |
| ACCT_TYP_COD_BEST_EXECUTOR      | 'E'             | BEST Executor      |
| ACCT_TYP_COD_ISSUER             | 'I'             | Issuer             |
| ACCT_TYP_COD_LIQUIDITY_PROVIDER | 'L'             | Liquidity Provider |
| ACCT_TYP_COD_BETREUER           | 'M'             | Betreuer           |
| ACCT_TYP_COD_PROPRIETARY        | 'P'             | Proprietary        |
| ACCT_TYP_COD_LIQUIDITY_MANAGER  | 'Q'             | Liquidity Manager  |

Where sent: Xetra Modify Trade

## 7.4 acctTypNo

Description The number pertaining to the Account Type. "acctTypNoP" is used for validation purposes in "Xetra Modify Trade" application request.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> |
|--------------------|-----------------|
| ACCT_TYP_NO_ONE    | '1'             |

Where sent:

- Xetra Approve OTC Trade
- Xetra Delete OTC Trade
- Xetra Delete Quote
- Xetra Enter Mass Quote
- Xetra Enter OTC Trade
- Xetra Enter Order
- Xetra Enter Quote
- Xetra Enter Stop Order
- Xetra Inquire Member Order
- Xetra Inquire Member Trade
- Xetra Inquire Order
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade

---



Xetra Inquire Quote  
Xetra Inquire Trade  
Xetra Modify Order  
Xetra Modify Stop Order

Where received:

- Xetra Inquire Member Order
- Xetra Inquire Member Trade
- Xetra Inquire OTC Trade
- Xetra Inquire Order
- Xetra Inquire Order Fee
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Quote
- Xetra Inquire Specialist Order
- Xetra Inquire Trade
- Xetra Subscribe OTC Information
- Xetra Subscribe Order Execution Confirmation
- Xetra Subscribe Quote Execution Confirmation
- Xetra Subscribe Specialist Specific Information
- Xetra Subscribe Trade Confirmation

## 7.5 acctTypNoP

Description                      The number pertaining to the Account Type. "acctTypNoP" is used for validation purposes in "Xetra Modify Trade" application request.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> |
|--------------------|-----------------|
| ACCT_TYP_NO_ONE    | '1'             |

Where sent:                      Xetra Modify Trade

## 7.6 agtInd

Description An indicator expressing whether a user is permitted to act in an Agent account. This value is set by the Member.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> |
|--------------------|-----------------|
| AGT_IND_NO         | 'N'             |
| AGT_IND_YES        | 'Y'             |
| XETRA_CONST_NO     | 'N'             |
| XETRA_CONST_YES    | 'Y'             |

Where sent:

- Xetra Add User
- Xetra Delete User
- Xetra Inquire User
- Xetra Modify User

Where received:

- Xetra Add User
- Xetra Inquire User
- Xetra Inquire User List
- Xetra Modify User

## 7.7 amndConfInd

Description This field indicates whether this OTC trade is an amendment or whether a trade report or reporting information of a Xetra OTC trade is confirmed.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

---

| <u>Valid Value</u> | <u>Explicit</u> | <u>Description</u>          |
|--------------------|-----------------|-----------------------------|
| AMND_CONF_IND_AMND | 'A'             | Amendment to a trade report |
| AMND_CONF_IND_CONF | 'C'             | Confirm a trade report      |
| XETRA_CONST_SPACE  | ' '             | Enter new trade report      |

Where sent: Xetra Approve OTC Trade  
Xetra Delete OTC Trade  
Xetra Enter OTC Trade

## 7.8 applicationId

Description This applicationID is used to authorize an end user application that is used to perform login to an Exchange Service, e.g. Xetra Transaction Xervice, or Xetra Retransmission Xervice. The applicationID is specified by the end user application and passed to the appropriate entry point, which is VCI\_Login.

| <u>Type</u> | <u>Size</u>                  | <u>Format</u>   |
|-------------|------------------------------|-----------------|
| char[]      | XETRA_APPLICATION_ID_LEN(16) | alphanumeric 16 |

Where sent: Xetra Login

## 7.9 askSideDel

Description Indicator to show whether the order which makes up the ask side of a quote has been deleted successfully.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> |
|--------------------|-----------------|
| XETRA_CONST_YES    | 'Y'             |
| XETRA_CONST_NO     | 'N'             |
| ASK_SIDE_DEL_NO    | 'N'             |
| ASK_SIDE_DEL_YES   | 'Y'             |

---

Where received: Xetra Delete Quote

## 7.10 auctLotInd

Description This field indicates if an auction is held with round lots only or with all lots.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> | <u>Description</u> |
|--------------------|-----------------|--------------------|
| AUCT_LOT_IND_ALL   | 'A'             | All lots           |
| AUCT_LOT_IND_ROUND | 'R'             | Round lots         |

Where sent: Xetra Modify Instrument Trading Control

## 7.11 auctPrc

Description The price determined for the instrument during auction call and at price determination. This price is indicative during the call prior to price determination.

| <u>Type</u> | <u>Size</u>        | <u>Format</u> |
|-------------|--------------------|---------------|
| char[]      | AUCT_PRC_LEN(13)+1 | Price         |

| <u>Valid Value</u>          | <u>Explicit</u>  |
|-----------------------------|------------------|
| INS_MKT_PRC_FIELD_NOT_VALID | "-9999999999999" |
| INS_MKT_PRC_FIELD_NO_CHANGE | " "              |

Where received: Xetra Inquire Energy Auction Detail  
Xetra Inquire Inside Market  
Xetra Subscribe Inside Market

---

## 7.12 auctQty

Description The total quantity that could be traded at the auction price calculated during the auction call phase.

| <u>Type</u> | <u>Size</u>        | <u>Format</u> |
|-------------|--------------------|---------------|
| char[]      | AUCT_QTY_LEN(15)+1 | Quantity      |

Where received: Xetra Inquire Inside Market  
Xetra Subscribe Inside Market

## 7.13 auctTim

Description The time of the last auction.

| <u>Type</u> | <u>Size</u>     | <u>Format</u> |
|-------------|-----------------|---------------|
| char[]      | AUCT_TIM_LEN(8) | Time          |

Where received: Xetra Inquire Inside Market  
Xetra Subscribe Inside Market

## 7.14 auctVol

Description This field indicates the Auction Volume given to a delivery hour in an energy auction.

| <u>Type</u> | <u>Size</u>           | <u>Format</u> |
|-------------|-----------------------|---------------|
| char[]      | CSHM_VOLUME_LEN(12)+1 | Volume        |

Where received: Xetra Inquire Energy Auction Detail

## 7.15 autoStaSwi

Description Switch on / off Instrument Trading Schedule.

---

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> | <u>Description</u> |
|--------------------|-----------------|--------------------|
| XETRA_CONST_YES    | 'Y'             | Switch on          |
| XETRA_CONST_NO     | 'N'             | Switch off         |

Where received: Xetra Inquire Instrument Trading Control

## 7.16 avgTradMtcHPrC

Description The average price of netted positions underlying partial execution prices. The average price is calculated as follows: the sum of all the market values of underlying partial positions is divided by the sum of all the quantities of underlying partial positions.

| <u>Type</u> | <u>Size</u>                 | <u>Format</u> |
|-------------|-----------------------------|---------------|
| char[]      | AVG_TRAD_MTCH_PRC_LEN(13)+1 | Price         |

Where received: Xetra Inquire Member Trade  
Xetra Inquire Own Member Trade  
Xetra Inquire Own Trade  
Xetra Inquire Trade  
Xetra Subscribe Trade Confirmation

## 7.17 bcastType

Description The type of private broadcast requested for broadcast and retransmission by the application.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

---

| <u>Valid Value</u>    | <u>Explicit</u> | <u>Description</u>              |
|-----------------------|-----------------|---------------------------------|
| BCAST_RCV_TRD_CNF     | 'A'             | Trade Confirmation              |
| BCAST_RCV_ODR_CNF     | 'B'             | Order Confirmation              |
| BCAST_RCV_QUO_REQ     | 'E'             | Quote Request                   |
| BCAST_RCV_OTC_INF     | 'F'             | OTC Information                 |
| BCAST_RCV_CCP_TRD_CNF | 'G'             | CCP Trade Confirmation          |
| BCAST_RCV_SSB_CNF     | 'H'             | Specialist Specific Information |
| BCAST_RCV_ISB_CNF     | 'I'             | Issuer Specific Information     |
| BCAST_UNREL_QUO_REQ   | 'Q'             | Unreliable Quote Request        |
| BCAST_UNREL_QUO_CNF   | 'R'             | Quote Confirmation              |
| BCAST_ATP_INF         | 'W'             | All Trade Price                 |
| BCAST_PUBLIC          | 'X'             | Public Broadcast                |

Where sent: Xetra Request Broadcast Retransmission  
Xetra Subscribe DS/LM Quote Request  
Xetra Subscribe Issuer Specific Information  
Xetra Subscribe OTC Information  
Xetra Subscribe Order Execution Confirmation  
Xetra Subscribe Specialist Specific Information  
Xetra Subscribe Trade Confirmation

Where received: Xetra Inquire Execution Confirmation

## 7.18 bestBdryAsk

Description This field is used to specify the ask price's boundary of a Xetra BEST quote.

| <u>Type</u> | <u>Size</u>             | <u>Format</u> |
|-------------|-------------------------|---------------|
| char[]      | BEST_BDRY_ASK_LEN(13)+1 | Price         |

Where sent: Xetra Enter Quote

Where received: Xetra Inquire Quote  
Xetra Subscribe Quote Execution Confirmation

---

## 7.19 bestBdryBid

Description This field is used to specify the bid price's boundary of a Xetra BEST quote.

| <u>Type</u> | <u>Size</u>             | <u>Format</u> |
|-------------|-------------------------|---------------|
| char[]      | BEST_BDRY_BID_LEN(13)+1 | Price         |

Where sent: Xetra Enter Quote

Where received: Xetra Inquire Quote  
Xetra Subscribe Quote Execution Confirmation

## 7.20 bestExrBrnldCod

Description The location as part of a Member legal entity, designated to a Xetra BEST Executor.

| <u>Type</u> | <u>Size</u>                | <u>Format</u>  |
|-------------|----------------------------|----------------|
| char[]      | BEST_EXR_BRN_ID_COD_LEN(2) | alphanumeric 2 |

Where sent: Xetra Enter Order  
Xetra Inquire Member Order  
Xetra Inquire Member Trade  
Xetra Inquire Order  
Xetra Inquire Own Member Trade  
Xetra Inquire Own Trade  
Xetra Inquire Trade  
Xetra Modify Order

Where received: Xetra Inquire Member Order  
Xetra Inquire Member Trade  
Xetra Inquire Order  
Xetra Inquire Own Member Trade  
Xetra Inquire Own Trade  
Xetra Inquire Specialist Order

---



Xetra Inquire Trade  
Xetra Subscribe Order Execution Confirmation  
Xetra Subscribe Specialist Specific Information  
Xetra Subscribe Trade Confirmation

## 7.21 bestExrInd

Description This field indicates whether a user has a BEST Executor license.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> |
|--------------------|-----------------|
| XETRA_CONST_YES    | 'Y'             |
| XETRA_CONST_NO     | 'N'             |

Where sent:

- Xetra Add User
- Xetra Delete User
- Xetra Inquire User
- Xetra Modify User

Where received:

- Xetra Add User
- Xetra Inquire User
- Xetra Inquire User List
- Xetra Modify User

## 7.22 bestExrIstIdCod

Description The institution as part of a Member legal entity, designated to a Xetra BEST Executor.

| <u>Type</u> | <u>Size</u>                | <u>Format</u>  |
|-------------|----------------------------|----------------|
| char[]      | BEST_EXR_IST_ID_COD_LEN(3) | alphanumeric 3 |

---

Where sent:

- Xetra Enter Order
- Xetra Inquire Member Order
- Xetra Inquire Member Trade
- Xetra Inquire Order
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Trade
- Xetra Modify Order

Where received:

- Xetra Inquire Member Order
- Xetra Inquire Member Trade
- Xetra Inquire Order
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Specialist Order
- Xetra Inquire Trade
- Xetra Subscribe Order Execution Confirmation
- Xetra Subscribe Specialist Specific Information
- Xetra Subscribe Trade Confirmation

### 7.23 bestRsrvQtyAsk

Description This field gives the reserve quantity for the ask side of a Xetra BEST quote.

| <u>Type</u> | <u>Size</u>                 | <u>Format</u> |
|-------------|-----------------------------|---------------|
| char[]      | BEST_RSRV_QTY_ASK_LEN(12)+1 | Volume        |

Where sent: Xetra Enter Quote

Where received:

- Xetra Inquire Quote
- Xetra Subscribe Quote Execution Confirmation

### 7.24 bestRsrvQtyBid

Description This field gives the reserve quantity for the bid side of a Xetra BEST quote.

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---

| <u>Type</u> | <u>Size</u>                 | <u>Format</u> |
|-------------|-----------------------------|---------------|
| char[]      | BEST_RSRV_QTY_BID_LEN(12)+1 | Volume        |

Where sent: Xetra Enter Quote

Where received: Xetra Inquire Quote  
Xetra Subscribe Quote Execution Confirmation

## 7.25 bestTrdInd

Description This field specifies if a trade is a Xetra BEST trade.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> | <u>Description</u> |
|--------------------|-----------------|--------------------|
| XETRA_CONST_YES    | 'Y'             | Yes                |
| XETRA_CONST_NO     | 'N'             | No                 |

Where received: Xetra Subscribe Order Execution Confirmation  
Xetra Subscribe Quote Execution Confirmation  
Xetra Subscribe Specialist Specific Information

## 7.26 betrAssInd

Description This field specifies if a Designated Sponsor, a Liquidity Manager, or both are assigned to a given Instrument.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

---

| <u>Valid Value</u> | <u>Explicit</u> |
|--------------------|-----------------|
| BETR_ASS_IND_DS    | 'M'             |
| BETR_ASS_IND_LM    | 'Q'             |
| BETR_ASS_IND_DS_LM | 'B'             |
| BETR_ASS_IND_NONE  | 'N'             |

Where received: Xetra Inquire Full Instrument  
Xetra Inquire Instrument

## 7.27 betrInd

Description A flag set, if a Member authorized to act as Designated Sponsor for an instrument assigns the Designated Sponsor, executive right to one or more of its users.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> |
|--------------------|-----------------|
| BETR_IND_NO        | 'N'             |
| BETR_IND_YES       | 'Y'             |
| XETRA_CONST_NO     | 'N'             |
| XETRA_CONST_YES    | 'Y'             |

Where sent: Xetra Add User  
Xetra Delete User  
Xetra Inquire User  
Xetra Modify User

Where received: Xetra Add User  
Xetra Inquire User  
Xetra Inquire User List  
Xetra Modify User

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## 7.28 bicEntNo

Description This field indicates the Bank Identifier Code (BIC) for the originator of the trade reporting information.

| <u>Type</u> | <u>Size</u>        | <u>Format</u>   |
|-------------|--------------------|-----------------|
| char[]      | BIC_ENT_NO_LEN(11) | alphanumeric 11 |

Where sent: Xetra Approve OTC Trade  
Xetra Delete OTC Trade  
Xetra Enter OTC Trade

Where received: Xetra Inquire OTC Trade  
Xetra Subscribe OTC Information

## 7.29 bidSideDel

Description Indicator to show whether the order which makes up the bid side of a quote has been deleted successfully.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> |
|--------------------|-----------------|
| XETRA_CONST_YES    | 'Y'             |
| XETRA_CONST_NO     | 'N'             |
| BID_SIDE_DEL_NO    | 'N'             |
| BID_SIDE_DEL_YES   | 'Y'             |

Where received: Xetra Delete Quote

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### 7.30 blkTrdDelyInd

Description This field indicates whether delay of trade reporting information is to be applied or not.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> | <u>Description</u> |
|--------------------|-----------------|--------------------|
| XETRA_CONST_YES    | 'Y'             | Delay              |
| XETRA_CONST_NO     | 'N'             | No delay           |

Where sent: Xetra Approve OTC Trade  
Xetra Delete OTC Trade  
Xetra Enter OTC Trade

Where received: Xetra Inquire OTC Trade  
Xetra Subscribe OTC Information

### 7.31 bonAcrInt

Description The accrued interest for a bond. For netted trades the accrued interest is calculated based on the netted trade quantity of the netted positions. For the spot leg of repo trades (TRD\_TYP\_SPOT) the accrued interest, for the term leg (TRD\_TYP\_TERM) 10000 fold of the repo interest rate are contained in this field.

| <u>Type</u> | <u>Size</u>           | <u>Format</u> |
|-------------|-----------------------|---------------|
| char[]      | BON_ACR_INT_LEN(15)+1 | Quantity      |

Where received: Xetra Inquire Member Trade  
Xetra Inquire Own Member Trade  
Xetra Inquire Own Trade  
Xetra Inquire Trade  
Xetra Subscribe Trade Confirmation

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## 7.32 bonAcrIntCalcMd

Description This field indicates the accrued interest calculation method of a bond.

| <u>Type</u> | <u>Size</u>                | <u>Format</u> |
|-------------|----------------------------|---------------|
| char[]      | BON_ACR_INT_CALC_MD_LEN(3) | numeric 3     |

| <u>Valid Value</u>               | <u>Explicit</u> | <u>Description</u>      |
|----------------------------------|-----------------|-------------------------|
| BON_ACR_INT_CALC_MD_NONE         | "000"           | No interest calculation |
| BON_ACR_INT_CALC_MD_GER_30_360   | "001"           | German (30/360)         |
| BON_ACR_INT_CALC_MD_EN_365       | "002"           | English (ACT./365/6)    |
| BON_ACR_INT_CALC_MD_FR360        | "003"           | French (ACT./360).      |
| BON_ACR_INT_CALC_MD_US_TRSY_2    | "004"           | US TRSY 2               |
| BON_ACR_INT_CALC_MD_ACT_365_NL   | "005"           | ACT/365 (no leap year)  |
| BON_ACR_INT_CALC_MD_ISMA_30_360  | "006"           | ISMA: 30/360            |
| BON_ACR_INT_CALC_MD_ACT_365      | "007"           | ACT/365                 |
| BON_ACR_INT_CALC_MD_US_TRSY_4    | "008"           | US TRSY 4               |
| BON_ACR_INT_CALC_MD_ISMA_ACT_ACT | "009"           | ISMA: ACT/ACT           |
| BON_ACR_INT_CALC_MD_ISDA_ACT     | "010"           | ISDA: ACT/365(6)        |
| BON_ACR_INT_CALC_MD_FR_COMP_M    | "011"           | France: COMPND METH     |
| BON_ACR_INT_CALC_MD_IT_TRSY      | "012"           | Italy: TRSY BONDS       |

Where received: Xetra Inquire Full Instrument

## 7.33 bonAcrIntDay

Description The accrued interest days. For the spot leg of repo trades (TRD\_TYP\_SPOT) the accrued interest days, for the term leg (TRD\_TYP\_TERM) the repo interest days are contained in this field.

| <u>Type</u> | <u>Size</u>              | <u>Format</u>    |
|-------------|--------------------------|------------------|
| char[]      | BON_ACR_INT_DAY_LEN(6)+1 | numeric signed 6 |

---

Where received:

- Xetra Inquire Full Instrument
- Xetra Inquire Instrument
- Xetra Inquire Member Trade
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Trade
- Xetra Subscribe Trade Confirmation

### 7.34 bonAcrIntDayAYr

Description                      The accrued interest days per coupon period.

| <u>Type</u> | <u>Size</u>                 | <u>Format</u> |
|-------------|-----------------------------|---------------|
| char[]      | BON_ACR_INT_DAY_A_YR_LEN(3) | numeric 3     |

Where received:

- Xetra Inquire Full Instrument
- Xetra Inquire Instrument

### 7.35 bonAcrIntUnt

Description                      The bond coefficient for accrued interest per unit.

| <u>Type</u> | <u>Size</u>               | <u>Format</u>         |
|-------------|---------------------------|-----------------------|
| char[]      | BON_ACR_INT_UNT_LEN(13)+1 | numeric signed 13, 12 |

Where received:

- Xetra Inquire Full Instrument
- Xetra Inquire Instrument

### 7.36 bonCpnDevgWss

Description                      The bond coupon deviating indicator.

| <u>Type</u> | <u>Size</u> | <u>Format</u> |
|-------------|-------------|---------------|
| char        | 1           | numeric 1     |

---



| <u>Valid Value</u>     | <u>Explicit</u> |
|------------------------|-----------------|
| BON_CPN_DEVG_NORMAL    | '0'             |
| BON_CPN_DEVG_SHORTENED | '1'             |
| BON_CPN_DEVG_EXTENDED  | '2'             |

Where received: Xetra Inquire Full Instrument  
Xetra Inquire Instrument

### 7.37 bonCpnFreq

Description Number of month per coupon period.

| <u>Type</u> | <u>Size</u>         | <u>Format</u> |
|-------------|---------------------|---------------|
| char[]      | BON_CPN_FREQ_LEN(2) | numeric 2     |

Where received: Xetra Inquire Full Instrument  
Xetra Inquire Instrument

### 7.38 bonCpnRat

Description The coupon rate of a bond. For the spot leg of repo trades (TRD\_TYP\_SPOT) the coupon rate, for the term leg (TRD\_TYP\_TERM) the repo interest rate are contained in this field.

| <u>Type</u> | <u>Size</u>        | <u>Format</u> |
|-------------|--------------------|---------------|
| char[]      | BON_CPN_RAT_LEN(9) | numeric 9, 7  |

Where received: Xetra Inquire Full Instrument  
Xetra Inquire Instrument  
Xetra Subscribe Trade Confirmation

### 7.39 bonCpnSepaMd

Description The coupon separation method in days.

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| <u>Type</u> | <u>Size</u>            | <u>Format</u> |
|-------------|------------------------|---------------|
| char[]      | BON_CPN_SEPA_MD_LEN(2) | numeric 2     |

Where received: Xetra Inquire Full Instrument  
Xetra Inquire Instrument

## 7.40 bonFstCpnPmtDat

Description Begin of the interest payment period of the bond. (see: "bonScdCpnPmtDat")

| <u>Type</u> | <u>Size</u>                | <u>Format</u> |
|-------------|----------------------------|---------------|
| char[]      | BON_FST_CPN_PMT_DAT_LEN(8) | Date          |

Where received: Xetra Inquire Full Instrument  
Xetra Inquire Instrument

## 7.41 bonIntRatMax

Description The upper interest rate boundary of the instrument filter for bonds.

| <u>Type</u> | <u>Size</u>            | <u>Format</u> |
|-------------|------------------------|---------------|
| char[]      | BON_INT_RAT_MAX_LEN(9) | numeric 9, 7  |

Where sent: Xetra Inquire Filtered Instrument Profile

## 7.42 bonIntRatMin

Description The lower interest rate boundary of the instrument filter for bonds.

| <u>Type</u> | <u>Size</u>            | <u>Format</u> |
|-------------|------------------------|---------------|
| char[]      | BON_INT_RAT_MIN_LEN(9) | numeric 9, 7  |

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Where sent: Xetra Inquire Filtered Instrument Profile

### 7.43 bonLstCpnDevInd

Description The last coupon deviation indicator. For the spot leg of repo trades (TRD\_TYP\_SPOT) the last coupon deviation, for the term leg (TRD\_TYP\_TERM) value '0' is given.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u>     | <u>Explicit</u> |
|------------------------|-----------------|
| BON_CPN_DEVG_NORMAL    | '0'             |
| BON_CPN_DEVG_SHORTENED | '1'             |
| BON_CPN_DEVG_EXTENDED  | '2'             |

Where received: Xetra Inquire Instrument  
Xetra Subscribe Trade Confirmation

### 7.44 bonLstCpnPmtDat

Description Date of last regular coupon payment of a bond.

| <u>Type</u> | <u>Size</u>                | <u>Format</u> |
|-------------|----------------------------|---------------|
| char[]      | BON_LST_CPN_PMT_DAT_LEN(8) | Date          |

Where received: Xetra Inquire Full Instrument  
Xetra Inquire Instrument

### 7.45 bonMrtyDat

Description The maturity date of a bond or a warrant.

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| <u>Type</u> | <u>Size</u>         | <u>Format</u> |
|-------------|---------------------|---------------|
| char[]      | BON_MRTY_DAT_LEN(8) | Date          |

Where received:           Xetra Inquire Full Instrument  
                              Xetra Inquire Instrument

#### **7.46   bonNoCpnAYr**

Description               Number of months in a coupon period.

| <u>Type</u> | <u>Size</u>            | <u>Format</u> |
|-------------|------------------------|---------------|
| char[]      | BON_NO_CPN_A_YR_LEN(2) | numeric 2, 1  |

Where received:           Xetra Inquire Full Instrument

#### **7.47   bonNoRemCpnPer**

Description               The bond's remaining coupon periods.

| <u>Type</u> | <u>Size</u>               | <u>Format</u> |
|-------------|---------------------------|---------------|
| char[]      | BON_NO_REM_CPN_PER_LEN(3) | numeric 3     |

Where received:           Xetra Inquire Full Instrument  
                              Xetra Inquire Instrument

#### **7.48   bonNxtAcrIntDayYr**

Description               The number of accrued interest days of the current period.

| <u>Type</u> | <u>Size</u>                   | <u>Format</u> |
|-------------|-------------------------------|---------------|
| char[]      | BON_NXT_ACR_INT_DAY_YR_LEN(3) | numeric 3     |

---

Where received: Xetra Inquire Member Trade  
Xetra Inquire Own Member Trade  
Xetra Inquire Own Trade  
Xetra Inquire Trade

## 7.49 bonNxtCpnDevgWss

Description The bond's coupon deviating indicator.

| Type | Size | Format    |
|------|------|-----------|
| char | 1    | numeric 1 |

| Valid Value            | Explicit |
|------------------------|----------|
| BON_CPN_DEVG_EXTENDED  | '2'      |
| BON_CPN_DEVG_NORMAL    | '0'      |
| BON_CPN_DEVG_SHORTENED | '1'      |

Where received: Xetra Inquire Member Trade  
Xetra Inquire Own Member Trade  
Xetra Inquire Own Trade  
Xetra Inquire Trade

## 7.50 bonNxtIntRat

Description The coupon rate of a bond in the current period.

| Type   | Size                   | Format       |
|--------|------------------------|--------------|
| char[] | BON_NXT_INT_RAT_LEN(9) | numeric 9, 7 |

Where received: Xetra Inquire Full Instrument

## 7.51 bonNxtNoRemCpnPer

Description Number of remaining coupon periods.

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| <u>Type</u> | <u>Size</u>                   | <u>Format</u> |
|-------------|-------------------------------|---------------|
| char[]      | BON_NXT_NO_REM_CPN_PER_LEN(3) | numeric 3     |

Where received:

- Xetra Inquire Member Trade
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Trade

## 7.52 bonRdmVal

Description                      The bond's redemption values.

| <u>Type</u> | <u>Size</u>           | <u>Format</u>        |
|-------------|-----------------------|----------------------|
| char[]      | BON_RDM_VAL_LEN(10)+1 | numeric signed 10, 4 |

Where received:

- Xetra Inquire Full Instrument
- Xetra Inquire Instrument

## 7.53 bonRglCpn

Description                      Bond coupon regular date.

| <u>Type</u> | <u>Size</u>        | <u>Format</u>  |
|-------------|--------------------|----------------|
| char[]      | BON_RGL_CPN_LEN(6) | alphanumeric 6 |

Where received:

- Xetra Inquire Full Instrument
- Xetra Inquire Instrument

## 7.54 bonScdCpnPmtDat

Description                      Date of the first interest payment of the bond.

| <u>Type</u> | <u>Size</u>                | <u>Format</u> |
|-------------|----------------------------|---------------|
| char[]      | BON_SCD_CPN_PMT_DAT_LEN(8) | Date          |

---

Where received: Xetra Inquire Full Instrument  
Xetra Inquire Instrument

## 7.55 bonYldCalcMd

Description The yield calculation method for a bond.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u>   | <u>Explicit</u> |
|----------------------|-----------------|
| BON_YLD_CALC_MD_ISMA | 'I'             |
| BON_YLD_CALC_MD_NONE | ' '             |

Where received: Xetra Inquire Full Instrument  
Xetra Inquire Instrument

## 7.56 bonYldF2

Description The bond fraction of a coupon period from the last regular coupon payment to the maturity date.

| <u>Type</u> | <u>Size</u>       | <u>Format</u> |
|-------------|-------------------|---------------|
| char[]      | BON_YLD_F2_LEN(9) | numeric 9, 8  |

Where received: Xetra Inquire Full Instrument  
Xetra Inquire Instrument

## 7.57 bonYldTrdInd

Description This field indicates if the corresponding price contains a yield.

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| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> |
|--------------------|-----------------|
| XETRA_CONST_YES    | 'Y'             |
| XETRA_CONST_NO     | 'N'             |

Where received: Xetra Inquire Full Instrument

## 7.58 bonYldTrdYldClcMd

Description This field indicates that the instrument is traded in yields and contains the respective yield calculation method.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u>          | <u>Explicit</u> | <u>Description</u>                                                                                              |
|-----------------------------|-----------------|-----------------------------------------------------------------------------------------------------------------|
| BON_YLD_TRD_YLD_CLC_MD_ISMA | 'I'             | Indicates that the instrument is traded in yield with ISMA yield to price calculation method                    |
| BON_YLD_TRD_YLD_CLC_MD_NONE | ' '             | Indicates that the instrument is not traded in yield                                                            |
| BON_YLD_TRD_YLD_CLC_MD_TMM  | 'T'             | Indicates that the instrument is traded in yield with TMM (True Money Market) yield to price calculation method |

Where received: Xetra Inquire Instrument

## 7.59 bookInd

Description This field is used to retrieve the open Xetra OTC trades or trade reports.

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| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> | <u>Description</u>                |
|--------------------|-----------------|-----------------------------------|
| BOOK_IND_OTC       | 'O'             | Retrieve OTC information          |
| BOOK_IND_TRD_REP   | 'R'             | Retrieve trade report information |

Where sent: Xetra Inquire OTC Trade

## 7.60 bstAskPrc

Description This field holds the best ask price currently shown to the market. For extended inside market information, each instance contains the second best ask price, the third best ask price, etc.

| <u>Type</u> | <u>Size</u>           | <u>Format</u> |
|-------------|-----------------------|---------------|
| char[]      | BST_ASK_PRC_LEN(13)+1 | Price         |

| <u>Valid Value</u>          | <u>Explicit</u>   |
|-----------------------------|-------------------|
| BST_ASK_PRC_MKT_ORD         | "+99999999999999" |
| INS_MKT_PRC_FIELD_NOT_VALID | "-99999999999999" |
| INS_MKT_PRC_FIELD_NO_CHANGE | " "               |

Where received: Xetra Inquire Inside Market  
Xetra Inquire Public Order Book  
Xetra Subscribe Inside Market

## 7.61 bstAskQty

Description The total quantity of all orders which have the best ask price. For extended inside market information, each instance contains the total quantity of all orders which have the second best ask price, the third best ask price, etc.

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| <u>Type</u> | <u>Size</u>           | <u>Format</u> |
|-------------|-----------------------|---------------|
| char[]      | BST_ASK_QTY_LEN(15)+1 | Quantity      |

Where received: Xetra Inquire Inside Market  
Xetra Inquire Public Order Book  
Xetra Subscribe Inside Market

## 7.62 bstBidPrc

Description This field holds the best bid price currently shown to the market. For extended inside market information, each instance contains the second best bid price, the third best bid price, etc.

| <u>Type</u> | <u>Size</u>           | <u>Format</u> |
|-------------|-----------------------|---------------|
| char[]      | BST_BID_PRC_LEN(13)+1 | Price         |

| <u>Valid Value</u>          | <u>Explicit</u>   |
|-----------------------------|-------------------|
| BST_BID_PRC_MKT_ORD         | "+99999999999999" |
| INS_MKT_PRC_FIELD_NOT_VALID | "-99999999999999" |
| INS_MKT_PRC_FIELD_NO_CHANGE | " "               |

Where received: Xetra Inquire Inside Market  
Xetra Inquire Public Order Book  
Xetra Subscribe Inside Market

## 7.63 bstBidQty

Description The total quantity of all orders which have the best bid price. For extended inside market information, each instance contains the total quantity of all orders which have the second best bid price, the third best bid price, etc.

| <u>Type</u> | <u>Size</u>           | <u>Format</u> |
|-------------|-----------------------|---------------|
| char[]      | BST_BID_QTY_LEN(15)+1 | Quantity      |

---

Where received: Xetra Inquire Inside Market  
Xetra Inquire Public Order Book  
Xetra Subscribe Inside Market

## 7.64 bstOrdPrcInd

Description Indication of whether the best bid and ask orders are from auction or continuous trading.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u>      | <u>Explicit</u> |
|-------------------------|-----------------|
| BST_ORD_PRC_IND_AUCTION | 'A'             |
| BST_ORD_PRC_IND_CONT    | 'C'             |
| BST_ORD_PRC_IND_NO      | 'N'             |

Where received: Xetra Inquire Inside Market  
Xetra Subscribe Inside Market

## 7.65 buyCod

Description Indication of whether an instrument is to be bought or sold. For repo trades the buyer(seller) of a repo trade receives for the spot leg (TRD\_TYP\_SPOT) value 'B' ('S') and for the term leg (TRD\_TYP\_TERM) value 'S' ('B').

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

---

| <u>Valid Value</u> | <u>Explicit</u> |
|--------------------|-----------------|
| XETRA_CONST_BUY    | 'B'             |
| XETRA_CONST_SELL   | 'S'             |
| XETRA_CONST_SPACE  | ' '             |
| BUY_COD_BUY        | 'B'             |
| BUY_COD_SELL       | 'S'             |

Where sent:

- Xetra Approve OTC Trade
- Xetra Delete OTC Trade
- Xetra Delete Order
- Xetra Delete Stop Order
- Xetra Enter OTC Trade
- Xetra Enter Order
- Xetra Enter Quote Request
- Xetra Enter Stop Order
- Xetra Inquire Energy Block Bid
- Xetra Modify Order
- Xetra Modify Stop Order

Where received:

- Xetra Inquire OTC Trade
- Xetra Subscribe OTC Information

## 7.66 clgLoc

Description Identifier for the location at which trades are cleared.

| <u>Type</u> | <u>Size</u>    | <u>Format</u>  |
|-------------|----------------|----------------|
| char[]      | CLG_LOC_LEN(5) | alphanumeric 5 |

Where received: Xetra Inquire Full Instrument

## 7.67 clsdBookInd

Description Indicates whether the Order book is closed during auction trading.

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| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u>   | <u>Explicit</u> |
|----------------------|-----------------|
| CLSD_BOOK_IND_CLOSE  | 'Y'             |
| CLSD_BOOK_IND_NO_CHG | ' '             |
| CLSD_BOOK_IND_OPEN   | 'N'             |

Where received: Xetra Inquire Full Instrument  
Xetra Inquire Instrument

## 7.68 clsPrc

Description The most recently recorded closing price for an instrument, commonly done as part of the last auction (closing- or end of day auction).

| <u>Type</u> | <u>Size</u>       | <u>Format</u> |
|-------------|-------------------|---------------|
| char[]      | CLS_PRC_LEN(13)+1 | Price         |

| <u>Valid Value</u>          | <u>Explicit</u>   |
|-----------------------------|-------------------|
| INS_MKT_PRC_FIELD_NOT_VALID | "-99999999999999" |
| INS_MKT_PRC_FIELD_NO_CHANGE | " "               |

Where received: Xetra Inquire Inside Market  
Xetra Subscribe Inside Market

## 7.69 cmexInd

Description Indicator of whether the last trade price was influenced by a capital adjustment.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

---

| <u>Valid Value</u> | <u>Explicit</u> |
|--------------------|-----------------|
| CMEX_IND_CUM       | 'C'             |
| CMEX_IND_EX        | 'E'             |
| CMEX_IND_ADJ       | 'A'             |
| CMEX_IND_NO_CHG    | ' '             |
| CMEX_IND_REST      | ' '             |

Where received: Xetra Inquire Full Instrument  
Xetra Inquire Inside Market  
Xetra Subscribe Inside Market

## 7.70 cmexTyp

Description Type indicating whether the last cum/ex transition was because of dividends ('D') or rights ('B').

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

Where received: Xetra Inquire Full Instrument

## 7.71 cntcUnt

Description Identifier for the number of units traded in one contract, e.g. 24 MWh for one energy contract. The contract unit value is used for the calculation of the market value.

| <u>Type</u> | <u>Size</u>     | <u>Format</u> |
|-------------|-----------------|---------------|
| char[]      | CNTC_UNT_LEN(4) | numeric 4     |

Where received: Xetra Inquire Full Instrument  
Xetra Inquire Instrument

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## 7.72 conDispDecimal

Description This field indicates the number of decimal digits contained implicitly in the transmitted values. E.g., if it is set to 3, this means the actual value of a field containing 1234 is 1.234.

| <u>Type</u> | <u>Size</u>               | <u>Format</u>    |
|-------------|---------------------------|------------------|
| char[]      | CON_DISP_DECIMAL_LEN(4)+1 | numeric signed 4 |

Where received: Xetra Inquire Full Instrument  
Xetra Inquire Instrument

## 7.73 crossTrdPrc

Description Price of a crossed trade.

| <u>Type</u> | <u>Size</u>             | <u>Format</u> |
|-------------|-------------------------|---------------|
| char[]      | CROSS_TRD_PRC_LEN(13)+1 | Price         |

| <u>Valid Value</u>          | <u>Explicit</u>   |
|-----------------------------|-------------------|
| INS_MKT_PRC_FIELD_NOT_VALID | "-99999999999999" |
| INS_MKT_PRC_FIELD_NO_CHANGE | " "               |

Where received: Xetra Inquire Inside Market  
Xetra Subscribe Inside Market

## 7.74 crossTrdQty

Description Quantity applied to a crossed trade.

| <u>Type</u> | <u>Size</u>             | <u>Format</u> |
|-------------|-------------------------|---------------|
| char[]      | CROSS_TRD_QTY_LEN(15)+1 | Quantity      |

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Where received: Xetra Inquire Inside Market  
Xetra Subscribe Inside Market

### 7.75 crossTrdTim

Description Trade time of a crossed trade.

| <u>Type</u> | <u>Size</u>          | <u>Format</u> |
|-------------|----------------------|---------------|
| char[]      | CROSS_TRD_TIM_LEN(8) | Time          |

Where received: Xetra Inquire Inside Market  
Xetra Subscribe Inside Market

### 7.76 ctrlSegCod

Description The short name of the Control Segment. A control segment comprises several instruments to make them easier to handle for Deutsche Börse AG in terms of administrating the daily trade schedule.

| <u>Type</u> | <u>Size</u>         | <u>Format</u>  |
|-------------|---------------------|----------------|
| char[]      | CTRL_SEG_COD_LEN(4) | alphanumeric 4 |

Where sent: Xetra Inquire Filtered Instrument Profile  
Xetra Inquire Instrument Trading Control  
Xetra Modify Instrument Trading Control

Where received: Xetra Inquire Current Instrument Group  
Xetra Inquire Full Instrument  
Xetra Inquire High Level Instrument List

### 7.77 currMaxBlcBidNum

Description This field indicates the maximal number of block bids allowed per participant valid for the current business day.

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| <u>Type</u> | <u>Size</u>            | <u>Format</u> |
|-------------|------------------------|---------------|
| char[]      | MAX_BLC_BID_NUM_LEN(4) | numeric 4     |

| <u>Limit Value</u>                | <u>Explicit</u> | <u>Description</u> |
|-----------------------------------|-----------------|--------------------|
| CSHM_MIN_CURR_MAX_BLC_BID_NUM_LIM | 1               | Minimum Limit      |
| CSHM_MAX_CURR_MAX_BLC_BID_NUM_LIM | 9999            | Maximum Limit      |

Where received: Xetra Inquire Energy Exchange Parameters

## 7.78 currMaxBlcBidQty

Description This field indicates the maximal quantity of block bids allowed per participant valid for the current business day.

| <u>Type</u> | <u>Size</u>             | <u>Format</u> |
|-------------|-------------------------|---------------|
| char[]      | CSHM_QUANTITY_LEN(15)+1 | Quantity      |

Where received: Xetra Inquire Energy Exchange Parameters

## 7.79 currMaxPrcStepNum

Description This field indicates the maximal number of price steps allowed for an hourly bid valid for the current business day.

| <u>Type</u> | <u>Size</u>             | <u>Format</u> |
|-------------|-------------------------|---------------|
| char[]      | MAX_PRC_STEP_NUM_LEN(3) | numeric 3     |

| <u>Limit Value</u>                 | <u>Explicit</u> | <u>Description</u> |
|------------------------------------|-----------------|--------------------|
| CSHM_MIN_CURR_MAX_PRC_STEP_NUM_LIM | 1               | Minimum Limit      |
| CSHM_MAX_CURR_MAX_PRC_STEP_NUM_LIM | 250             | Maximum Limit      |

Where received: Xetra Inquire Energy Exchange Parameters

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## 7.80 currTypCod

Description                      The unique identifier of the currency.

| <u>Type</u> | <u>Size</u>         | <u>Format</u>  |
|-------------|---------------------|----------------|
| char[]      | CURR_TYP_COD_LEN(3) | alphanumeric 3 |

Where sent:                      Xetra Approve OTC Trade  
                                      Xetra Delete OTC Trade  
                                      Xetra Enter OTC Trade

Where received:                Xetra Inquire OTC Trade  
                                      Xetra Subscribe OTC Information  
                                      Xetra Subscribe Ticker

## 7.81 dataLen

Description                      The data length of a message with variable message length used to calculate the number of records.

| <u>Type</u> | <u>Size</u>     | <u>Format</u> |
|-------------|-----------------|---------------|
| char[]      | DATA_LEN_LEN(4) | numeric 4     |

Where received:                Xetra Inquire Inside Market  
                                      Xetra Subscribe Inside Market

## 7.82 dateLstUpdDat

Description                      The system timestamp signifying the last time at which a particular item was updated. This is required during modification processing to prevent two users acting on the same item during the same period. This timestamp is to be used as a black box by the application: The internal format is not described here. The timestamp type field can be used on the front end to determine by greater/smaller/equal comparison whether one record is older than another.

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| <u>Type</u> | <u>Size</u>              | <u>Format</u> |
|-------------|--------------------------|---------------|
| char[]      | DATE_LST_UPD_DAT_LEN(18) | numeric 18    |

Where sent:

- Xetra Add User
- Xetra Approve OTC Trade
- Xetra Delete OTC Trade
- Xetra Delete User
- Xetra Enter OTC Trade
- Xetra Inquire Report Selection List
- Xetra Inquire User
- Xetra Maintain Default BEST Executor
- Xetra Modify Energy Block Bid
- Xetra Modify Order
- Xetra Modify Report Selection
- Xetra Modify Stop Order
- Xetra Modify User

Where received:

- Xetra Add User
- Xetra Approve OTC Trade
- Xetra Delete OTC Trade
- Xetra Enter Energy Block Bid
- Xetra Enter OTC Trade
- Xetra Enter Order
- Xetra Enter Stop Order
- Xetra Inquire Default BEST Executor
- Xetra Inquire Energy Block Bid
- Xetra Inquire Energy Exchange Parameters
- Xetra Inquire Member Order
- Xetra Inquire Member Trade
- Xetra Inquire News
- Xetra Inquire OTC Trade
- Xetra Inquire Order
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Report Selection List
- Xetra Inquire Specialist Order
- Xetra Inquire Trade
- Xetra Inquire User
- Xetra Maintain Default BEST Executor
- Xetra Modify Energy Block Bid
- Xetra Modify Order
- Xetra Modify Report Selection
- Xetra Modify Stop Order

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Xetra Modify Trade  
Xetra Modify User  
Xetra Subscribe OTC Information  
Xetra Subscribe Order Execution Confirmation  
Xetra Subscribe Specialist Specific Information  
Xetra Subscribe Trade Confirmation

### 7.83 dateLstUpdDatB

**Description** The system timestamp used to identify the last time at which the buy-side was updated. This is required during modification processing to prevent two users acting on the same item during the same period. This timestamp is to be used as a black box by the application: The internal format is not described here. The timestamp type field can be used on the front end to determine by greater/smaller/equal comparison whether one record is older than another.

| <u>Type</u> | <u>Size</u>                | <u>Format</u> |
|-------------|----------------------------|---------------|
| char[]      | DATE_LST_UPD_DAT_B_LEN(18) | numeric 18    |

**Where received:** Xetra Inquire Quote  
Xetra Subscribe Quote Execution Confirmation

### 7.84 dateLstUpdDatP

**Description** The system timestamp signifying the last time at which a particular item was updated. This is required during modification processing to prevent two users acting on the same item during the same period. This timestamp is to be used as a black box by the application: The internal format is not described here. The timestamp type field can be used on the front end to determine by greater/smaller/equal comparison whether one record is older than another. The field *dateLstUpdDatP* is used for validation purposes in the application request Xetra Modify Trade.

| <u>Type</u> | <u>Size</u>                | <u>Format</u> |
|-------------|----------------------------|---------------|
| char[]      | DATE_LST_UPD_DAT_P_LEN(18) | numeric 18    |

---

Where sent: Xetra Modify Trade

## 7.85 dateLstUpdDatS

**Description** The system timestamp used to identify the last time at which the sell-side was updated. This is required during modification processing to prevent two users acting on the same item during the same period. This timestamp is to be used as a black box by the application: The internal format is not described here. The timestamp type field can be used on the front end to determine by greater/smaller/equal comparison whether one record is older than another.

| <u>Type</u> | <u>Size</u>                | <u>Format</u> |
|-------------|----------------------------|---------------|
| char[]      | DATE_LST_UPD_DAT_S_LEN(18) | numeric 18    |

Where received: Xetra Inquire Quote  
Xetra Subscribe Quote Execution Confirmation

## 7.86 defBestRtngInd

**Description** This field indicates whether the default BEST Executor functionality will be applied to orders entered by traders of the corresponding subgroup.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> | <u>Description</u> |
|--------------------|-----------------|--------------------|
| XETRA_CONST_YES    | 'Y'             | Yes                |
| XETRA_CONST_NO     | 'N'             | No                 |

Where sent: Xetra Add User  
Xetra Delete User  
Xetra Inquire User  
Xetra Modify User

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Where received:

- Xetra Add User
- Xetra Inquire User
- Xetra Inquire User List
- Xetra Modify User

## 7.87 defStlIdAct

Description                      The default settlement account for the user of a member.

| <u>Type</u> | <u>Size</u>            | <u>Format</u>   |
|-------------|------------------------|-----------------|
| char[]      | DEF_STL_ID_ACT_LEN(10) | alphanumeric 10 |

Where sent:

- Xetra Add User
- Xetra Delete User
- Xetra Inquire User
- Xetra Modify User

Where received:

- Xetra Add User
- Xetra Inquire User
- Xetra Inquire User List
- Xetra Modify User

## 7.88 defStlIdLoc

Description                      The default settlement location for the user of a member.

| <u>Type</u> | <u>Size</u>           | <u>Format</u>  |
|-------------|-----------------------|----------------|
| char[]      | DEF_STL_ID_LOC_LEN(3) | alphanumeric 3 |

Where sent:

- Xetra Add User
- Xetra Delete User
- Xetra Inquire User
- Xetra Modify User

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Where received: Xetra Add User  
Xetra Inquire User  
Xetra Inquire User List  
Xetra Modify User

## 7.89 delOrdFlg

Description A flag set to indicate whether or not all orders of an instrument have to be deleted.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u>      | <u>Explicit</u> | <u>Description</u> |
|-------------------------|-----------------|--------------------|
| XETRA_CONST_YES         | 'Y'             | Yes                |
| XETRA_CONST_NO          | 'N'             | No                 |
| DEL_ORDR_FLAG_UNCHANGED | 'U'             | Unchanged          |

Where sent: Xetra Delete All Orders And Quotes

Where received: Xetra Inquire Full Instrument

## 7.90 delQuoFlg

Description A flag set to indicate whether or not all quotes of an instrument have to be deleted.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> | <u>Description</u> |
|--------------------|-----------------|--------------------|
| XETRA_CONST_YES    | 'Y'             | Yes                |
| XETRA_CONST_NO     | 'N'             | No                 |

---

Where sent: Xetra Delete All Orders And Quotes

## 7.91 dispo

Description Indicator for bonds which can be used for repurchase agreements with Deutsche Bundesbank.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> |
|--------------------|-----------------|
| XETRA_CONST_NO     | 'N'             |
| XETRA_CONST_YES    | 'Y'             |

Where received: Xetra Inquire Full Instrument  
Xetra Inquire Instrument  
Xetra Subscribe Trade Confirmation

## 7.92 dlvDat

Description This field indicates the delivery Date of an energy instrument.

| <u>Type</u> | <u>Size</u>      | <u>Format</u> |
|-------------|------------------|---------------|
| char[]      | CSHM_DATE_LEN(8) | Date          |

Where sent: Xetra Delete Energy Block Bid  
Xetra Delete Energy Hourly Bid  
Xetra Enter Energy Block Bid  
Xetra Enter Energy Hourly Bid  
Xetra Inquire Energy Auction Detail  
Xetra Inquire Energy Block Bid  
Xetra Inquire Energy Hourly Bid  
Xetra Modify Energy Block Bid

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Where received: Xetra Inquire Energy Auction Detail  
Xetra Inquire Energy Block Bid  
Xetra Inquire Energy Hourly Bid

### 7.93 dlvHr

Description This field identifies the time interval with 1 hour duration, esp. for identification of an energy instrument. The hours are counted from 1 to 24.

| Type   | Size          | Format    |
|--------|---------------|-----------|
| char[] | DLV_HR_LEN(2) | numeric 2 |

| Limit Value         | Explicit | Description   |
|---------------------|----------|---------------|
| CSHM_MIN_DLV_HR_LIM | 1        | Minimum Limit |
| CSHM_MAX_DLV_HR_LIM | 24       | Maximum Limit |

Where sent: Xetra Delete Energy Hourly Bid  
Xetra Enter Energy Hourly Bid  
Xetra Inquire Energy Block Bid  
Xetra Inquire Energy Hourly Bid

Where received: Xetra Inquire Energy Hourly Bid

### 7.94 dlyHghPrc

Description Highest trade price recorded for the current day.

| Type   | Size                  | Format |
|--------|-----------------------|--------|
| char[] | DLY_HGH_PRC_LEN(13)+1 | Price  |

| Valid Value                 | Explicit          |
|-----------------------------|-------------------|
| INS_MKT_PRC_FIELD_NOT_VALID | "-99999999999999" |
| INS_MKT_PRC_FIELD_NO_CHANGE | " "               |

---

Where received: Xetra Inquire Inside Market  
Xetra Subscribe Inside Market

## 7.95 dlyLowPrc

Description Lowest trade price recorded for the current day.

| <u>Type</u> | <u>Size</u>           | <u>Format</u> |
|-------------|-----------------------|---------------|
| char[]      | DLY_LOW_PRC_LEN(13)+1 | Price         |

| <u>Valid Value</u>          | <u>Explicit</u>   |
|-----------------------------|-------------------|
| INS_MKT_PRC_FIELD_NOT_VALID | "-99999999999999" |
| INS_MKT_PRC_FIELD_NO_CHANGE | " "               |

Where received: Xetra Inquire Inside Market  
Xetra Subscribe Inside Market

## 7.96 dnomCurrCod

Description Denomination currency code.

| <u>Type</u> | <u>Size</u>          | <u>Format</u>  |
|-------------|----------------------|----------------|
| char[]      | DNOM_CURR_COD_LEN(3) | alphanumeric 3 |

Where received: Xetra Inquire Full Instrument  
Xetra Inquire Instrument

## 7.97 engyBidPrc

Description This field indicates the price of an energy bid.

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| <u>Type</u> | <u>Size</u>          | <u>Format</u> |
|-------------|----------------------|---------------|
| char[]      | CSHM_PRICE_LEN(13)+1 | Price         |

| <u>Limit Value</u>      | <u>Explicit</u> | <u>Description</u> |
|-------------------------|-----------------|--------------------|
| CSHM_MIN_ENGY_PRICE_LIM | -9999999999     | Minimum Limit      |
| CSHM_MAX_ENGY_PRICE_LIM | +9999999999     | Maximum Limit      |

Where sent:

- Xetra Enter Energy Block Bid
- Xetra Enter Energy Hourly Bid
- Xetra Modify Energy Block Bid

Where received:

- Xetra Inquire Energy Block Bid
- Xetra Inquire Energy Hourly Bid

## 7.98 engyBidQty

Description                      This field contains the quantity of an energy bid. Positive values indicate a buy quantity, negative values a sell quantity.

| <u>Type</u> | <u>Size</u>             | <u>Format</u> |
|-------------|-------------------------|---------------|
| char[]      | CSHM_QUANTITY_LEN(15)+1 | Quantity      |

| <u>Limit Value</u>         | <u>Explicit</u> | <u>Description</u> |
|----------------------------|-----------------|--------------------|
| CSHM_MIN_ENGY_QUANTITY_LIM | -99999999       | Minimum Limit      |
| CSHM_MAX_ENGY_QUANTITY_LIM | +99999999       | Maximum Limit      |

Where sent:

- Xetra Enter Energy Block Bid
- Xetra Enter Energy Hourly Bid
- Xetra Modify Energy Block Bid

Where received:

- Xetra Inquire Energy Block Bid
- Xetra Inquire Energy Hourly Bid

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## 7.99 engyBlcBidOptimLim

Description This field is reserved.

| <u>Type</u> | <u>Size</u>                   | <u>Format</u> |
|-------------|-------------------------------|---------------|
| char[]      | ENGY_BLC_BID_OPTIM_LIM_LEN(4) | numeric 4     |

| <u>Limit Value</u>                     | <u>Explicit</u> | <u>Description</u> |
|----------------------------------------|-----------------|--------------------|
| CSHM_MIN_ENGY_BLC_BID_OPTIM_LIM_LIM 0  |                 | Minimum Limit      |
| CSHM_MAX_ENGY_BLC_BID_OPTIM_LIM_LIM 32 |                 | Maximum Limit      |

Where received: Xetra Inquire Energy Exchange Parameters

## 7.100 engyBlcBidOptimMinPrcDiff

Description This field is reserved.

| <u>Type</u> | <u>Size</u>          | <u>Format</u> |
|-------------|----------------------|---------------|
| char[]      | CSHM_PRICE_LEN(13)+1 | Price         |

| <u>Limit Value</u>      | <u>Explicit</u> | <u>Description</u> |
|-------------------------|-----------------|--------------------|
| CSHM_MIN_ENGY_PRICE_LIM | -999999999999   | Minimum Limit      |
| CSHM_MAX_ENGY_PRICE_LIM | +999999999999   | Maximum Limit      |

Where received: Xetra Inquire Energy Exchange Parameters

## 7.101 engyBlcBidVol

Description This field indicates the block bid volume given to a delivery hour in an energy auction.

| <u>Type</u> | <u>Size</u>           | <u>Format</u> |
|-------------|-----------------------|---------------|
| char[]      | CSHM_VOLUME_LEN(12)+1 | Volume        |

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Where received: Xetra Inquire Energy Auction Detail

### 7.102 engyHrlyBidVol

Description This field indicates the hourly bid volume given to a delivery hour in an energy auction.

| <u>Type</u> | <u>Size</u>           | <u>Format</u> |
|-------------|-----------------------|---------------|
| char[]      | CSHM_VOLUME_LEN(12)+1 | Volume        |

Where received: Xetra Inquire Energy Auction Detail

### 7.103 engyMaxPrc

Description This field indicates the maximum price for an energy instrument.

| <u>Type</u> | <u>Size</u>          | <u>Format</u> |
|-------------|----------------------|---------------|
| char[]      | CSHM_PRICE_LEN(13)+1 | Price         |

| <u>Limit Value</u>      | <u>Explicit</u> | <u>Description</u> |
|-------------------------|-----------------|--------------------|
| CSHM_MIN_ENGY_PRICE_LIM | -999999999999   | Minimum Limit      |
| CSHM_MAX_ENGY_PRICE_LIM | +999999999999   | Maximum Limit      |

Where received: Xetra Inquire Energy Exchange Parameters  
Xetra Inquire Energy Hourly Bid

### 7.104 engyTsoCod

Description This field contains the short code of a energy transmission system operator (TSO).

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| <u>Type</u> | <u>Size</u>         | <u>Format</u>  |
|-------------|---------------------|----------------|
| char[]      | ENGY_TSO_COD_LEN(4) | alphanumeric 4 |

Where sent:

- Xetra Delete Energy Block Bid
- Xetra Delete Energy Hourly Bid
- Xetra Enter Energy Block Bid
- Xetra Enter Energy Hourly Bid
- Xetra Inquire Energy Auction Detail
- Xetra Inquire Energy Block Bid
- Xetra Inquire Energy Hourly Bid
- Xetra Modify Energy Block Bid

Where received:

- Xetra Inquire Energy Auction Detail
- Xetra Inquire Energy Block Bid
- Xetra Inquire Energy Exchange Parameters
- Xetra Inquire Energy Hourly Bid

## 7.105 engyTsoMktArea

Description                      This field indicates the Market Area as a group of TSOs for energy trading. A market area represents an area where all hourly bids and block bids for the same day are taken together for a single auction processing. Every TSO is a member of exactly one market area.

| <u>Type</u> | <u>Size</u>              | <u>Format</u>  |
|-------------|--------------------------|----------------|
| char[]      | ENGY_TSO_MKT_AREA_LEN(4) | alphanumeric 4 |

Where received:                      Xetra Inquire Energy Exchange Parameters

## 7.106 eqyNxtDivDueDat

Description                      The date when the next dividend payment for an instrument is expected.

| <u>Type</u> | <u>Size</u>                | <u>Format</u> |
|-------------|----------------------------|---------------|
| char[]      | EQY_NXT_DIV_DUE_DAT_LEN(8) | Date          |

---

Where received: Xetra Inquire Full Instrument

### 7.107 eqyNxtDivEstdAmt

Description Estimation of the amount of the next dividend.

| <u>Type</u> | <u>Size</u>                    | <u>Format</u> |
|-------------|--------------------------------|---------------|
| char[]      | EQY_NXT_DIV_ESTD_AMT_LEN(13)+1 | Price         |

Where received: Xetra Inquire Full Instrument

### 7.108 excCurrTypCod

Description The currency for transaction fees.

| <u>Type</u> | <u>Size</u>             | <u>Format</u>  |
|-------------|-------------------------|----------------|
| char[]      | EXC_CURR_TYP_COD_LEN(3) | alphanumeric 3 |

Where received: Xetra Inquire Order Fee

### 7.109 exchCrtProcDat

Description The current business date.

| <u>Type</u> | <u>Size</u>              | <u>Format</u> |
|-------------|--------------------------|---------------|
| char[]      | EXCH_CRT_PROC_DAT_LEN(8) | Date          |

Where received: Xetra Inquire Exchange Information

### 7.110 exchldCod

Description The Exchange from which external price information originated.

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| <u>Type</u> | <u>Size</u>        | <u>Format</u>  |
|-------------|--------------------|----------------|
| char[]      | EXCH_ID_COD_LEN(3) | alphanumeric 3 |

| <u>Valid Value</u>      | <u>Explicit</u> | <u>Description</u> |
|-------------------------|-----------------|--------------------|
| EXCH_ID_COD_BERLIN      | "BER"           | Berlin             |
| EXCH_ID_COD_BREMEN      | "BRE"           | Bremen             |
| EXCH_ID_COD_DUBLIN      | "DUB"           | Dublin             |
| EXCH_ID_COD_DUESSELDORF | "DUS"           | Düsseldorf         |
| EXCH_ID_COD_HAMBURG     | "HAM"           | Hamburg            |
| EXCH_ID_COD_HANNOVER    | "HAN"           | Hannover           |
| EXCH_ID_COD_FRANKFURT   | "FRA"           | Frankfurt          |
| EXCH_ID_COD_STOXX       | "STX"           | StoXX              |
| EXCH_ID_COD_STUTTGART   | "STU"           | Stuttgart          |
| EXCH_ID_COD_MUENCHEN    | "MUN"           | München            |
| EXCH_ID_COD_XETRA       | "ETR"           | Xetra              |
| EXCH_ID_COD_VIENNA      | "VIE"           | Wien               |

Where sent: Xetra Subscribe Ticker

Where received: Xetra Inquire Exchange Information  
Xetra Subscribe Ticker

## 7.111 **exchMicId**

Description The last three character of the Market Identification Code (MIC Code) an instrument is belonging to.

| <u>Type</u> | <u>Size</u>        | <u>Format</u>  |
|-------------|--------------------|----------------|
| char[]      | EXCH_MIC_ID_LEN(3) | alphanumeric 3 |

---



| <u>Valid Value</u>       | <u>Explicit</u> | <u>Description</u>       |
|--------------------------|-----------------|--------------------------|
| EXCH_MIC_ID_XETRA_DUBLIN | "DUB"           | Xetra Dublin             |
| EXCH_MIC_ID_ENERGY_EXCH  | "EEE"           | EEX                      |
| EXCH_MIC_ID_XETRA_FFM    | "ETR"           | Xetra Frankfurt          |
| EXCH_MIC_ID_EUREX_BONDS  | "EUB"           | Eurex Bonds              |
| EXCH_MIC_ID_CW_FRANKFURT | "FRA"           | C & W Exchange Frankfurt |
| EXCH_MIC_ID_XETRA_VIENNA | "VIE"           | Xetra Vienna             |

Where sent: Xetra Delete All Orders And Quotes  
Xetra Inquire Filtered Instrument Profile

Where received: Xetra Inquire Current Instrument Group List  
Xetra Inquire Current Subgroup Instrument Group Assignment List  
Xetra Inquire Full Instrument  
Xetra Inquire Instrument  
Xetra Inquire Instrument Group List  
Xetra Inquire Subgroup Instrument Group Assignment List

## 7.112 **exchName**

Description The long name of an Exchange.

| <u>Type</u> | <u>Size</u>       | <u>Format</u>   |
|-------------|-------------------|-----------------|
| char[]      | EXCH_NAME_LEN(40) | alphanumeric 40 |

Where received: Xetra Inquire Exchange Information

## 7.113 **exchXId**

Description First character of the Market Identification Code (MIC Code) an instrument belongs to.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

---

| <u>Valid Value</u> | <u>Explicit</u> |
|--------------------|-----------------|
| EXCH_X_ID          | 'X'             |

Where sent: Xetra Delete All Orders And Quotes

Where received: Xetra Inquire Current Instrument Group List  
Xetra Inquire Current Subgroup Instrument Group Assignment List  
Xetra Inquire Full Instrument  
Xetra Inquire Instrument  
Xetra Inquire Instrument Group List  
Xetra Inquire Subgroup Instrument Group Assignment List

### 7.114 excpStateInd

Description This field is used as a generic indicator to indicate an extended call phase in case of sold out warrants.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> |
|--------------------|-----------------|
| XETRA_CONST_SPACE  | ' '             |
| EXT_AUCT_IND       | 'E'             |
| CLOSING_BC_IND     | 'W'             |

Where received: Xetra Inquire Inside Market  
Xetra Inquire Instrument Trading Control  
Xetra Subscribe Inside Market

## 7.115 execVenuld

**Description** Identification of the venue where the transaction was executed. Allowed are the acronyms "SI" for anonymous reporting of a systematic internalizer or "OTC" or anonymous reporting of any other investment firm, according to MiFID. A Bank Identifier Code (BIC) code can be supplied for publication as well.

| <u>Type</u> | <u>Size</u>          | <u>Format</u>   |
|-------------|----------------------|-----------------|
| char[]      | EXEC_VENU_ID_LEN(11) | alphanumeric 11 |

**Where sent:** Xetra Approve OTC Trade  
Xetra Delete OTC Trade  
Xetra Enter OTC Trade

**Where received:** Xetra Inquire OTC Trade  
Xetra Subscribe OTC Information

## 7.116 extrInd

**Description** Indicator to show whether an instrument is traded in Xetra. Non traded instruments, for example, indices, are external.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> |
|--------------------|-----------------|
| EXTR_IND_EXTERNAL  | 'E'             |
| EXTR_IND_INTERNAL  | 'I'             |

**Where received:** Xetra Inquire Current Instrument Group  
Xetra Inquire Full Instrument  
Xetra Inquire High Level Instrument List  
Xetra Inquire Instrument List

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## 7.120 fillCurr1

Description This field is reserved for future use.

| <u>Type</u> | <u>Size</u>        | <u>Format</u>  |
|-------------|--------------------|----------------|
| char[]      | FILL_CURR_1_LEN(3) | alphanumeric 3 |

Where sent: Xetra Modify Trade

Where received: Xetra Inquire Member Trade  
Xetra Inquire Own Member Trade  
Xetra Inquire Own Trade  
Xetra Inquire Trade  
Xetra Subscribe Trade Confirmation

## 7.121 fillCurr2

Description This field is reserved for future use.

| <u>Type</u> | <u>Size</u>        | <u>Format</u>  |
|-------------|--------------------|----------------|
| char[]      | FILL_CURR_2_LEN(3) | alphanumeric 3 |

Where sent: Xetra Modify Trade

## 7.122 fillCurr3

Description This field is reserved for future use.

| <u>Type</u> | <u>Size</u>        | <u>Format</u>  |
|-------------|--------------------|----------------|
| char[]      | FILL_CURR_3_LEN(3) | alphanumeric 3 |

Where sent: Xetra Modify Trade

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---

### 7.123 filtDatMax

Description This field is one of a set of filter criteria that can be specified by a user to restrict order inquiry to a particular range. This field specifies the most recent order entry date for which order inquiry is required.

| <u>Type</u> | <u>Size</u>         | <u>Format</u> |
|-------------|---------------------|---------------|
| char[]      | FILT_DAT_MAX_LEN(8) | Date          |

Where sent: Xetra Inquire Member Order  
Xetra Inquire Order

### 7.124 filtDatMin

Description This field is one of a set of filter criteria that can be specified by a user to restrict order inquiry to a particular range. This field specifies the furthest date in the past for which order inquiry is required.

| <u>Type</u> | <u>Size</u>         | <u>Format</u> |
|-------------|---------------------|---------------|
| char[]      | FILT_DAT_MIN_LEN(8) | Date          |

Where sent: Xetra Inquire Member Order  
Xetra Inquire Order

### 7.125 filtLckStkInd

Description This field indicates whether a filter should be applied to select orders in the locked stock or not.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

---

| <u>Valid Value</u> | <u>Explicit</u> | <u>Description</u>        |
|--------------------|-----------------|---------------------------|
| XETRA_CONST_YES    | 'Y'             | Locked stock only         |
| XETRA_CONST_NO     | 'N'             | Not from the locked stock |
| XETRA_CONST_SPACE  | ' '             | No filter                 |

Where sent: Xetra Inquire Order  
Xetra Inquire Specialist Order

## 7.126 filtLimMax

Description This field is one of a set of filter criteria that can be specified by a user to restrict order inquiry to a particular range. This field specifies the maximum limit price for which order inquiry is required.

| <u>Type</u> | <u>Size</u>            | <u>Format</u> |
|-------------|------------------------|---------------|
| char[]      | FILT_LIM_MAX_LEN(13)+1 | Price         |

| <u>Valid Value</u> | <u>Explicit</u>   |
|--------------------|-------------------|
| MAX_FILT_PRC       | "+99999999999999" |
| MIN_FILT_PRC       | "-99999999999999" |

Where sent: Xetra Inquire Order

## 7.127 filtLimMin

Description This field is one of a set of filter criteria that can be specified by a user to restrict order inquiry to a particular range. This field specifies the minimum limit price for which order inquiry is required.

| <u>Type</u> | <u>Size</u>            | <u>Format</u> |
|-------------|------------------------|---------------|
| char[]      | FILT_LIM_MIN_LEN(13)+1 | Price         |

---

| <u>Valid Value</u> | <u>Explicit</u>   |
|--------------------|-------------------|
| MAX_FILT_PRC       | "+99999999999999" |
| MIN_FILT_PRC       | "-99999999999999" |

Where sent: Xetra Inquire Order

## 7.128 filtSpecInd

Description This field indicates whether a filter should be applied to select instruments with assigned Specialist or Issuer (Quote Provider).

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> | <u>Description</u>                                                         |
|--------------------|-----------------|----------------------------------------------------------------------------|
| XETRA_CONST_YES    | 'Y'             | Deliver all instruments where a Specialist is available (Specialist model) |
| XETRA_CONST_NO     | 'N'             | Deliver all instruments without Specialist (Issuer model)                  |
| XETRA_CONST_SPACE  | ' '             | No filter                                                                  |

Where sent: Xetra Inquire Instrument Set

## 7.129 filtTimMax

Description This field is one of a set of filter criteria that can be specified by a user to restrict order inquiry to a particular range. This field specifies the most recent time for a specified Filter Date for which order inquiry is required.

| <u>Type</u> | <u>Size</u>         | <u>Format</u> |
|-------------|---------------------|---------------|
| char[]      | FILT_TIM_MAX_LEN(8) | Time          |

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Where sent: Xetra Inquire Member Order  
Xetra Inquire Order

### 7.130 filtTimMin

Description This field is one of a set of filter criteria that can be specified by a user to restrict order inquiry to a particular range. This field specifies the furthest time in the past for a specified Filter Date for which order inquiry is required.

| <u>Type</u> | <u>Size</u>         | <u>Format</u> |
|-------------|---------------------|---------------|
| char[]      | FILT_TIM_MIN_LEN(8) | Time          |

Where sent: Xetra Inquire Member Order  
Xetra Inquire Order

### 7.131 fmlnd

Description This field is used for the Fast Market Indicator.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> |
|--------------------|-----------------|
| XETRA_CONST_YES    | 'Y'             |
| XETRA_CONST_NO     | 'N'             |

Where received: Xetra Inquire Inside Market  
Xetra Subscribe Inside Market

### 7.132 frstTrdDat

Description The earliest date for which an instrument becomes tradable.

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| <u>Type</u> | <u>Size</u>         | <u>Format</u> |
|-------------|---------------------|---------------|
| char[]      | FRST_TRD_DAT_LEN(8) | Date          |

Where received: Xetra Inquire Full Instrument

### 7.133 hrtBeatIntvlSec

Description This field specifies the market maker heartbeat interval in seconds.

| <u>Type</u> | <u>Size</u>             | <u>Format</u> |
|-------------|-------------------------|---------------|
| char[]      | HRT_BT_INTVL_SEC_LEN(4) | numeric 4     |

Where received: Xetra Start Heartbeat

### 7.134 iceOrdInd

Description This field indicates if iceberg orders are valid for an instrument or not.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> |
|--------------------|-----------------|
| XETRA_CONST_NO     | 'N'             |
| XETRA_CONST_YES    | 'Y'             |

Where received: Xetra Inquire Full Instrument  
Xetra Inquire Instrument

### 7.135 idxVarId

Description Identifier for price index / settlement index information.

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| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u>    | <u>Explicit</u> |
|-----------------------|-----------------|
| IDX_VAR_ID_PRICE      | ' '             |
| IDX_VAR_ID_SETTLEMENT | 'S'             |

Where received: Xetra Subscribe Ticker

### 7.136 instAssCod

Description This field is used for filtering on instrument assignment.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u>        | <u>Explicit</u> | <u>Description</u> |
|---------------------------|-----------------|--------------------|
| INST_ASS_COD_ASSIGNED     | 'A'             | Assigned           |
| INST_ASS_COD_NOT_ASSIGNED | 'N'             | Not Assigned       |

Where sent: Xetra Inquire Instrument List

Where received: Xetra Inquire Full Instrument  
Xetra Inquire High Level Instrument List

### 7.137 instGrpCod

Description Instrument Group Code.

| <u>Type</u> | <u>Size</u>         | <u>Format</u>  |
|-------------|---------------------|----------------|
| char[]      | INST_GRP_COD_LEN(4) | alphanumeric 4 |

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Where sent: Xetra Add Subgroup Instrument Group Assignment  
Xetra Delete Subgroup Instrument Group Assignment  
Xetra Inquire Current Instrument Group  
Xetra Inquire Filtered Instrument Profile  
Xetra Inquire Instrument Group

Where received: Xetra Inquire Current Instrument Group List  
Xetra Inquire Current Subgroup Instrument Group Assignment List  
Xetra Inquire Energy Exchange Parameters  
Xetra Inquire Full Instrument  
Xetra Inquire High Level Instrument List  
Xetra Inquire Instrument Group List  
Xetra Inquire Instrument List  
Xetra Inquire Subgroup Instrument Group Assignment List

### 7.138 instGrpNam

Description Instrument Group Short Name.

| <u>Type</u> | <u>Size</u>          | <u>Format</u>   |
|-------------|----------------------|-----------------|
| char[]      | INST_GRP_NAM_LEN(35) | alphanumeric 35 |

Where received: Xetra Inquire Current Instrument Group List  
Xetra Inquire Current Subgroup Instrument Group Assignment List  
Xetra Inquire Instrument Group List  
Xetra Inquire Subgroup Instrument Group Assignment List

### 7.139 instGrpTyp

Description Instrument Group Type.

| <u>Type</u> | <u>Size</u>         | <u>Format</u>  |
|-------------|---------------------|----------------|
| char[]      | INST_GRP_TYP_LEN(3) | alphanumeric 3 |

Where sent: Xetra Inquire Instrument Group

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Where received: Xetra Inquire Current Instrument Group List  
Xetra Inquire Current Subgroup Instrument Group Assignment List  
Xetra Inquire Instrument Group List  
Xetra Inquire Subgroup Instrument Group Assignment List

## 7.140 instMnem

Description The abbreviated form of the instrument name. According to the extension to 5 characters at least two characters continue to be provided via this field. If less than 5 characters (alphanumeric) were entered leading spaces are added by internal processing.

| <u>Type</u> | <u>Size</u>      | <u>Format</u>  |
|-------------|------------------|----------------|
| char[]      | INST_MNEM_LEN(5) | alphanumeric 5 |

Where sent: Xetra Inquire Filtered Instrument Profile

Where received: Xetra Inquire Current Instrument Group  
Xetra Inquire Full Instrument  
Xetra Inquire High Level Instrument List  
Xetra Inquire Instrument List

## 7.141 instOneDayQty

Description The cumulative volume of units of an instrument traded during the current business day.

| <u>Type</u> | <u>Size</u>                | <u>Format</u> |
|-------------|----------------------------|---------------|
| char[]      | INST_ONE_DAY_QTY_LEN(15)+1 | Quantity      |

Where received: Xetra Inquire Inside Market  
Xetra Subscribe Inside Market

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### 7.142 instOneDayQtyBest

Description                      The cumulative volume of units of an instrument traded during the current business day, executed in Xetra BEST.

| <u>Type</u> | <u>Size</u>                     | <u>Format</u> |
|-------------|---------------------------------|---------------|
| char[]      | INST_ONE_DAY_QTY_BEST_LEN(15)+1 | Quantity      |

Where received:                Xetra Inquire Inside Market  
Xetra Subscribe Inside Market

### 7.143 instrSetId

Description                      This field indicates the instrument set where an instrument is allocated. Instruments with the same *instrSetId* (and the same trading model) can be combined into a single mass quote request.

| <u>Type</u> | <u>Size</u>         | <u>Format</u> |
|-------------|---------------------|---------------|
| char[]      | INSTR_SET_ID_LEN(4) | numeric 4     |

Where sent:                      Xetra Delete All Orders And Quotes  
Xetra Enter Heartbeat  
Xetra Inquire Instrument Set  
Xetra Inquire Member Order  
Xetra Inquire Member Trade  
Xetra Inquire Own Member Trade  
Xetra Inquire Specialist Order  
Xetra Start Heartbeat  
Xetra Stop Heartbeat

Where received:                Xetra Inquire Filtered Instrument Profile  
Xetra Inquire Full Instrument  
Xetra Inquire Instrument  
Xetra Inquire Instrument Set  
Xetra Inquire Instrument Set List  
Xetra Subscribe Issuer Specific Information  
Xetra Subscribe Specialist Specific Information

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## 7.144 instShtNam

Description The long version of the instrument name.

| <u>Type</u> | <u>Size</u>          | <u>Format</u>   |
|-------------|----------------------|-----------------|
| char[]      | INST_SHT_NAM_LEN(30) | alphanumeric 30 |

Where received: Xetra Inquire Current Instrument Group  
Xetra Inquire Full Instrument  
Xetra Inquire High Level Instrument List  
Xetra Inquire Instrument List

## 7.145 instSubTypCod

Description The code of the classification of an instrument within Instrument Type (e.g. Zero Bond is an Instrument Sub-Type of Instrument Type Bond).

| <u>Type</u> | <u>Size</u>             | <u>Format</u>  |
|-------------|-------------------------|----------------|
| char[]      | INST_SUB_TYP_COD_LEN(3) | alphanumeric 3 |

| <u>Valid Value</u>               | <u>Explicit</u> |
|----------------------------------|-----------------|
| INST_SUB_TYP_COD_ANLEIHE         | "ANL"           |
| INST_SUB_TYP_COD_CERTIFICATE     | "CER"           |
| INST_SUB_TYP_COD_COMPANY_ISSUED  | "CIW"           |
| INST_SUB_TYP_COD_COVERED_WAR     | "COV"           |
| INST_SUB_TYP_COD_HYPOTHEK        | "HYP"           |
| INST_SUB_TYP_COD_OBLIG           | "OBL"           |
| INST_SUB_TYP_COD_OTHERS          | "OTH"           |
| INST_SUB_TYP_COD_REV_CONVERTIBLE | "REV"           |
| INST_SUB_TYP_COD_SCHATZ_BRF      | "SHZ"           |
| INST_SUB_TYP_COD_STRIP           | "STR"           |
| INST_SUB_TYP_COD_VARIABLE        | "VAR"           |
| INST_SUB_TYP_COD_ZERO_BOND       | "ZER"           |

Where sent: Xetra Inquire Filtered Instrument Profile

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Where received: Xetra Inquire Full Instrument  
Xetra Inquire Instrument

## 7.146 instTypCod

Description The code of the high level type of instruments into equities, warrants and bonds.

| <u>Type</u> | <u>Size</u>         | <u>Format</u>  |
|-------------|---------------------|----------------|
| char[]      | INST_TYP_COD_LEN(3) | alphanumeric 3 |

| <u>Valid Value</u>   | <u>Explicit</u> |
|----------------------|-----------------|
| INST_TYP_COD_EQUITY  | "EQU"           |
| INST_TYP_COD_BOND    | "BON"           |
| INST_TYP_COD_WARRANT | "WAR"           |
| INST_TYP_COD_BASIS   | "BAS"           |

Where sent: Xetra Inquire Filtered Instrument Profile

Where received: Xetra Inquire Current Instrument Group  
Xetra Inquire Full Instrument  
Xetra Inquire High Level Instrument List  
Xetra Inquire Instrument List

## 7.147 isinCod

Description The international security identification number of an instrument. In broadcasts the following values may occur: ISIN\_COD\_EOS, ISIN\_COD\_FMI, ISIN\_COD\_NO\_DATA and ISIN\_COD\_INVLD\_DATA. In case of the requests Xetra Inquire Execution Confirmation and Xetra Subscribe Execution Confirmation, the constant ISIN\_COD\_WILDCARD can be used.

| <u>Type</u> | <u>Size</u>      | <u>Format</u>   |
|-------------|------------------|-----------------|
| char[]      | ISIN_COD_LEN(12) | alphanumeric 12 |

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| <u>Valid Value</u>  | <u>Explicit</u> | <u>Description</u>    |
|---------------------|-----------------|-----------------------|
| ISIN_COD_EXCHANGE   | "EX0000000000"  | Exchange              |
| ISIN_COD_EOS        | "000000000000"  | End Of Stream         |
| ISIN_COD_FMI        | "000000000000"  |                       |
| ISIN_COD_NO_DATA    | "000000000001"  | No Data               |
| ISIN_COD_INVLD_DATA | "000000000002"  | Invalid Data          |
| ISIN_COD_WILDCARD   | "*****"         | Subscription Wildcard |

Where sent:

- Xetra Add Subgroup Betreuer License
- Xetra Approve OTC Trade
- Xetra Delete OTC Trade
- Xetra Delete Order
- Xetra Delete Quote
- Xetra Delete Stop Order
- Xetra Delete Subgroup Betreuer License
- Xetra Enter Mass Quote
- Xetra Enter OTC Trade
- Xetra Enter Order
- Xetra Enter Quote
- Xetra Enter Quote Request
- Xetra Enter Stop Order
- Xetra Inquire All Trades
- Xetra Inquire Default BEST Executor
- Xetra Inquire Execution Confirmation
- Xetra Inquire Filtered Instrument Profile
- Xetra Inquire Full Instrument
- Xetra Inquire High Level Instrument List
- Xetra Inquire Inside Market
- Xetra Inquire Instrument
- Xetra Inquire Instrument Trading Control
- Xetra Inquire Order
- Xetra Inquire Order Fee
- Xetra Inquire Own Trade
- Xetra Inquire Public Order Book
- Xetra Inquire Quote
- Xetra Inquire Specialist Order
- Xetra Inquire Trade
- Xetra Maintain Default BEST Executor
- Xetra Modify Instrument Trading Control
- Xetra Modify Order
- Xetra Modify Stop Order
- Xetra Modify Trade

Xetra Subscribe DS/LM Quote Request  
Xetra Subscribe OTC Information  
Xetra Subscribe Order Execution Confirmation  
Xetra Subscribe Quote Execution Confirmation  
Xetra Subscribe Ticker  
Xetra Subscribe Trade Confirmation

Where received:

Xetra Enter Mass Quote  
Xetra Inquire All Trades  
Xetra Inquire Current Instrument Group  
Xetra Inquire Current Subgroup License  
Xetra Inquire Current Subgroup Quotation Provider Licenses  
Xetra Inquire Default BEST Executor  
Xetra Inquire Filtered Instrument Profile  
Xetra Inquire Full Instrument  
Xetra Inquire High Level Instrument List  
Xetra Inquire Inside Market  
Xetra Inquire Instrument Group  
Xetra Inquire Instrument List  
Xetra Inquire Instrument Set  
Xetra Inquire Instrument Trading Control  
Xetra Inquire Member Order  
Xetra Inquire Member Trade  
Xetra Inquire OTC Trade  
Xetra Inquire Order  
Xetra Inquire Own Member Trade  
Xetra Inquire Own Trade  
Xetra Inquire Public Order Book  
Xetra Inquire Quote  
Xetra Inquire Specialist Order  
Xetra Inquire Subgroup Betreuer License  
Xetra Inquire Trade  
Xetra Subscribe All Trade Prices  
Xetra Subscribe DS/LM Quote Request  
Xetra Subscribe Inside Market  
Xetra Subscribe Issuer Specific Information  
Xetra Subscribe OTC Information  
Xetra Subscribe Order Execution Confirmation  
Xetra Subscribe Quote Execution Confirmation  
Xetra Subscribe Quote Request

Xetra Subscribe Specialist Specific Information  
Xetra Subscribe State Change Information  
Xetra Subscribe Ticker  
Xetra Subscribe Trade Confirmation

## 7.148 isinSeqNo

Description The ISIN sequence number in the messages of private recoverable streams.

| <u>Type</u> | <u>Size</u>         | <u>Format</u> |
|-------------|---------------------|---------------|
| char[]      | ISIN_SEQ_NO_LEN(10) | numeric 10    |

Where received: Xetra Subscribe DS/LM Quote Request  
Xetra Subscribe OTC Information  
Xetra Subscribe Order Execution Confirmation  
Xetra Subscribe Trade Confirmation

## 7.149 issrInd

Description A flag indicating whether a user of a member is authorized to act as an Issuer (Quote Provider).

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> |
|--------------------|-----------------|
| ISSR_IND_NO        | 'N'             |
| ISSR_IND_YES       | 'Y'             |
| XETRA_CONST_NO     | 'N'             |
| XETRA_CONST_YES    | 'Y'             |

Where sent:

- Xetra Add User
- Xetra Delete User
- Xetra Inquire User
- Xetra Modify User

Where received:

- Xetra Add User
- Xetra Inquire User
- Xetra Inquire User List
- Xetra Modify User

## 7.150 issrMemblId

Description                      The Member ID of the Issuer (Quote Provider) comprising institution (3 char) and branch (2 char).

| <u>Type</u> | <u>Size</u>         | <u>Format</u>  |
|-------------|---------------------|----------------|
| char[]      | ISSR_MEMB_ID_LEN(5) | alphanumeric 5 |

Where sent:                      Xetra Inquire Instrument Set

Where received:

- Xetra Inquire Full Instrument
- Xetra Inquire Instrument
- Xetra Inquire Instrument Set
- Xetra Inquire Instrument Trading Control

## 7.151 issrSubGrp

Description                      The trader subgroup to which a user of an Issuer (Quote Provider) has been assigned to. The field is only filled if the Issuer (field *issrMemblId*) is the requesting member.

| <u>Type</u> | <u>Size</u>         | <u>Format</u>  |
|-------------|---------------------|----------------|
| char[]      | ISSR_SUB_GRP_LEN(3) | alphanumeric 3 |

---

Where received: Xetra Inquire Full Instrument  
Xetra Inquire Instrument  
Xetra Inquire Instrument Trading Control

### 7.152 keyDatCtrlBlc

|             |                                                                                                                                                                                                                  |
|-------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Description | Used for inquiry processing to control multiple page retrieval logic. This field is returned in response data and contains the key data required for the application to make a subsequent request for more data. |
|-------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

| Type   | Size                     | Format    |
|--------|--------------------------|-----------|
| char[] | KEY DAT CTRL BLC LEN(80) | binary 80 |

| <u>Valid Value</u>     | <u>Explicit</u> |
|------------------------|-----------------|
| KEY_DAT_CTRL_BLC_HIGH  | 0xFF            |
| KEY_DAT_CTRL_BLC_SPACE | ' '             |

Where sent:

- Xetra Inquire All Trades
- Xetra Inquire BEST Executor Flow Provider
- Xetra Inquire Current Instrument Group
- Xetra Inquire Current Instrument Group List
- Xetra Inquire Current Subgroup Instrument Group Assignment List
- Xetra Inquire Current Subgroup License
- Xetra Inquire Current Subgroup Quotation Provider Licenses
- Xetra Inquire Energy Auction Detail
- Xetra Inquire Energy Block Bid
- Xetra Inquire Energy Hourly Bid
- Xetra Inquire Execution Confirmation
- Xetra Inquire Filtered Instrument Profile
- Xetra Inquire Full Instrument
- Xetra Inquire High Level Instrument List
- Xetra Inquire Instrument Group
- Xetra Inquire Instrument Group List
- Xetra Inquire Instrument List
- Xetra Inquire Instrument Set
- Xetra Inquire Instrument Trading Control
- Xetra Inquire Member Order
- Xetra Inquire Member Trade
- Xetra Inquire News List
- Xetra Inquire OTC Trade

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Xetra Inquire Order  
Xetra Inquire Own Member Trade  
Xetra Inquire Own Trade  
Xetra Inquire Public Order Book  
Xetra Inquire Quote  
Xetra Inquire Report Selection List  
Xetra Inquire Specialist Order  
Xetra Inquire Subgroup Betreuer License  
Xetra Inquire Subgroup Instrument Group Assignment List  
Xetra Inquire Subgroup List  
Xetra Inquire Trade  
Xetra Inquire User List  
Xetra Modify Report Selection  
Xetra Request Broadcast Retransmission

Where received:

Xetra Inquire All Trades  
Xetra Inquire BEST Executor Flow Provider  
Xetra Inquire Current Instrument Group  
Xetra Inquire Current Instrument Group List  
Xetra Inquire Current Subgroup Instrument Group Assignment List  
Xetra Inquire Current Subgroup License  
Xetra Inquire Current Subgroup Quotation Provider Licenses  
Xetra Inquire Energy Auction Detail  
Xetra Inquire Energy Block Bid  
Xetra Inquire Energy Hourly Bid  
Xetra Inquire Execution Confirmation  
Xetra Inquire Filtered Instrument Profile  
Xetra Inquire Full Instrument  
Xetra Inquire High Level Instrument List  
Xetra Inquire Instrument Group  
Xetra Inquire Instrument Group List  
Xetra Inquire Instrument List  
Xetra Inquire Instrument Set  
Xetra Inquire Instrument Trading Control  
Xetra Inquire Member Order  
Xetra Inquire Member Trade  
Xetra Inquire News List  
Xetra Inquire OTC Trade  
Xetra Inquire Order  
Xetra Inquire Own Member Trade  
Xetra Inquire Own Trade  
Xetra Inquire Public Order Book  
Xetra Inquire Quote  
Xetra Inquire Report Selection List

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Xetra Inquire Specialist Order  
Xetra Inquire Subgroup Betreuer License  
Xetra Inquire Subgroup Instrument Group Assignment List  
Xetra Inquire Subgroup List  
Xetra Inquire Trade  
Xetra Inquire User List  
Xetra Modify Report Selection  
Xetra Request Broadcast Retransmission

### 7.153 kindOfDepo

Description                      The specification about the type of settlement delivery.

| <u>Type</u> | <u>Size</u>         | <u>Format</u>  |
|-------------|---------------------|----------------|
| char[]      | KIND_OF_DEPO_LEN(3) | alphanumeric 3 |

| <u>Valid Value</u>      | <u>Explicit</u> |
|-------------------------|-----------------|
| KIND_OF_DEPO_AKV        | "AKV"           |
| KIND_OF_DEPO_GIROSAMMEL | "GS "           |
| KIND_OF_DEPO_STREIFBAND | "STR"           |
| KIND_OF_DEPO_WERTPAPIER | "WPR"           |

Where received:

- Xetra Inquire Full Instrument
- Xetra Inquire Instrument
- Xetra Inquire Member Trade
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Trade
- Xetra Subscribe Trade Confirmation

### 7.154 knockOutInd

Description                      Indicator specifying if a knock out certificate is knocked out or not.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

---

| <u>Valid Value</u>        | <u>Explicit</u> | <u>Description</u> |
|---------------------------|-----------------|--------------------|
| KNOCK_OUT_IND_KNOCKED_OUT | 'K'             | Knocked out        |
| KNOCK_OUT_IND_REVERSED    | 'R'             | Knock out reversed |
| XETRA_CONST_SPACE         | ' '             | Not knocked out    |

Where received: Xetra Inquire Full Instrument  
Xetra Inquire Instrument  
Xetra Inquire Instrument Trading Control

## 7.155 licTyp

Description This field specifies the user's quotation license for an instrument. The valid values marked as reserved are currently not in use.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u>         | <u>Explicit</u> | <u>Description</u>               |
|----------------------------|-----------------|----------------------------------|
| LIC_TYP_BEST_EXECUTOR      | 'E'             | Best Executor                    |
| LIC_TYP_FLOW_PROVIDER      | 'F'             | Flow Provider (reserved)         |
| LIC_TYP_ISSUER             | 'I'             | Issuer/Quote Provider (reserved) |
| LIC_TYP_LIQUIDITY_PROVIDER | 'L'             | Liquidity Provider (reserved)    |
| LIC_TYP_DESIGNATED_SPONSOR | 'M'             | Designated Sponsor               |
| LIC_TYP_LIQUIDITY_MANAGER  | 'Q'             | Liquidity Manager                |

Where sent: Xetra Add Subgroup Betreuer License  
Xetra Delete Subgroup Betreuer License  
Xetra Inquire Current Subgroup License  
Xetra Inquire Subgroup Betreuer License

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Where received: Xetra Inquire Current Subgroup License  
Xetra Inquire Current Subgroup Quotation Provider Licenses  
Xetra Inquire Full Instrument  
Xetra Inquire Instrument  
Xetra Inquire Subgroup Betreuer License

## 7.156 liqProvInd

Description A flag indicating whether a user of a member is authorized to act as a Liquidity Provider.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> |
|--------------------|-----------------|
| LIQ_PROV_IND_NO    | 'N'             |
| LIQ_PROV_IND_YES   | 'Y'             |

Where sent: Xetra Add User  
Xetra Delete User  
Xetra Inquire User  
Xetra Modify User

Where received: Xetra Add User  
Xetra Inquire User  
Xetra Inquire User List  
Xetra Modify User

## 7.157 ImInd

Description This field indicates if a user has a Liquidity Manager's license.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

---

| <u>Valid Value</u> | <u>Explicit</u> |
|--------------------|-----------------|
| XETRA_CONST_NO     | 'N'             |
| XETRA_CONST_YES    | 'Y'             |

Where sent:

- Xetra Add User
- Xetra Delete User
- Xetra Inquire User
- Xetra Modify User

Where received:

- Xetra Add User
- Xetra Inquire User
- Xetra Inquire User List
- Xetra Modify User

## 7.158 IntOrdInd

Description Indicates if limits orders are valid for a given instrument.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> |
|--------------------|-----------------|
| XETRA_CONST_NO     | 'N'             |
| XETRA_CONST_YES    | 'Y'             |

Where received:

- Xetra Inquire Full Instrument
- Xetra Inquire Instrument

## 7.159 InkOrdNo

Description This field is used in the context of the locked stock to indicate the linkage to the original order in the normal order book.

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| <u>Type</u> | <u>Size</u>         | <u>Format</u> |
|-------------|---------------------|---------------|
| char[]      | LNK_ORDR_NO_LEN(13) | numeric 13    |

Where received:

- Xetra Inquire Member Order
- Xetra Inquire Order
- Xetra Inquire Specialist Order
- Xetra Subscribe Order Execution Confirmation
- Xetra Subscribe Specialist Specific Information

## 7.160 IstAuctPrc

Description                      The auction price of a trade concluded in a given instrument.

| <u>Type</u> | <u>Size</u>            | <u>Format</u> |
|-------------|------------------------|---------------|
| char[]      | LST_AUCT_PRC_LEN(13)+1 | Price         |

| <u>Valid Value</u>          | <u>Explicit</u>          |
|-----------------------------|--------------------------|
| INS_MKT_PRC_FIELD_NOT_VALID | "-99999999999999"        |
| INS_MKT_PRC_FIELD_NO_CHANGE | "                      " |

Where received:

- Xetra Inquire Inside Market
- Xetra Subscribe Inside Market

## 7.161 IstAuctQty

Description                      The quantity traded in the last auction in a given instrument.

| <u>Type</u> | <u>Size</u>            | <u>Format</u> |
|-------------|------------------------|---------------|
| char[]      | LST_AUCT_QTY_LEN(15)+1 | Quantity      |

Where received:

- Xetra Inquire Inside Market
- Xetra Subscribe Inside Market

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## 7.162 IstTrdDat

Description The last date on which an Instrument may be traded (e.g. Orders may be entered and Trades executed). After this date the Instrument may still exist in Xetra for a limited time (e.g. for reporting and clean-up).

| <u>Type</u> | <u>Size</u>        | <u>Format</u> |
|-------------|--------------------|---------------|
| char[]      | LST_TRD_DAT_LEN(8) | Date          |

Where received: Xetra Inquire Full Instrument

## 7.163 IstTrdPrc

Description The most recently recorded price of a trade concluded in a given instrument.

| <u>Type</u> | <u>Size</u>           | <u>Format</u> |
|-------------|-----------------------|---------------|
| char[]      | LST_TRD_PRC_LEN(13)+1 | Price         |

| <u>Valid Value</u>          | <u>Explicit</u>   |
|-----------------------------|-------------------|
| INS_MKT_PRC_FIELD_NOT_VALID | "-99999999999999" |
| INS_MKT_PRC_FIELD_NO_CHANGE | " "               |

Where received: Xetra Inquire Inside Market  
Xetra Subscribe Inside Market  
Xetra Subscribe Ticker

## 7.164 IstTrdQty

Description The most recently recorded size of a trade concluded in a given instrument.

| <u>Type</u> | <u>Size</u>           | <u>Format</u> |
|-------------|-----------------------|---------------|
| char[]      | LST_TRD_QTY_LEN(15)+1 | Quantity      |

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Where received: Xetra Inquire Inside Market  
Xetra Subscribe Inside Market  
Xetra Subscribe Ticker

## 7.165 masQuoSts

Description This field contains the overall status code for the mass quote request. It indicates if all quotes have been or if at least one quote hasn't been processed successfully.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> | <u>Description</u>                                      |
|--------------------|-----------------|---------------------------------------------------------|
| XETRA_CONST_YES    | 'Y'             | At least one quote has a non-successful completion code |
| XETRA_CONST_NO     | 'N'             | All quote have been processed successfully              |

Where received: Xetra Enter Mass Quote

## 7.166 maxMrtyDat

Description The maximum maturity date of a warrant specified as filter criterion.

| <u>Type</u> | <u>Size</u>         | <u>Format</u> |
|-------------|---------------------|---------------|
| char[]      | MAX_MRTY_DAT_LEN(8) | Date          |

Where sent: Xetra Inquire Filtered Instrument Profile

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## 7.167 maxOrdVal

**Description** The Maximum Order Value is used to limit a trader's order value. The volume of an order multiplied by its limit or the reference price (market orders) is validated against this parameter. The parameter is set on trader and exchange level.

| <u>Type</u> | <u>Size</u>            | <u>Format</u> |
|-------------|------------------------|---------------|
| char[]      | MAX_ORDR_VAL_LEN(15)+1 | Quantity      |

**Where sent:**

- Xetra Add User
- Xetra Delete User
- Xetra Inquire User
- Xetra Modify User

**Where received:**

- Xetra Add User
- Xetra Inquire User
- Xetra Inquire User List
- Xetra Modify User

## 7.168 maxOrdValBest

**Description** This field gives the maximum value that may apply to a Xetra BEST order, specified as a cash amount.

| <u>Type</u> | <u>Size</u>                 | <u>Format</u> |
|-------------|-----------------------------|---------------|
| char[]      | MAX_ORDR_VAL_BEST_LEN(15)+1 | Quantity      |

**Where received:**

- Xetra Inquire Full Instrument
- Xetra Inquire Instrument

## 7.169 maxSrpQty

**Description** Maximum surplus quantity which can be accepted by a member in the Designated Sponsor order book balancing phase.

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| <u>Type</u> | <u>Size</u>           | <u>Format</u> |
|-------------|-----------------------|---------------|
| char[]      | MAX_SRP_QTY_LEN(12)+1 | Volume        |

Where received: Xetra Inquire Full Instrument

### 7.170 membBrnldCod

Description The name of the location for a Member legal entity, for instance Frankfurt (= FR).

| <u>Type</u> | <u>Size</u>            | <u>Format</u>  |
|-------------|------------------------|----------------|
| char[]      | MEMB_BRN_ID_COD_LEN(2) | alphanumeric 2 |

Where sent:

- Xetra Delete All Orders And Quotes
- Xetra Inquire Energy Auction Detail
- Xetra Inquire Order
- Xetra Inquire Order Fee
- Xetra Maintain Default BEST Executor
- Xetra Request Broadcast Retransmission

Where received:

- Xetra Inquire BEST Executor Flow Provider
- Xetra Inquire Default BEST Executor
- Xetra Inquire Energy Auction Detail
- Xetra Inquire Member Trade
- Xetra Inquire OTC Trade
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Trade
- Xetra Subscribe DS/LM Quote Request
- Xetra Subscribe OTC Information
- Xetra Subscribe Trade Confirmation

### 7.171 membBrnldCodCtpy

Description The name of the location for a Member legal entity, for instance Frankfurt (= FR). Used here in the context of the counterparty.

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| <u>Type</u> | <u>Size</u>                 | <u>Format</u>  |
|-------------|-----------------------------|----------------|
| char[]      | MEMB_BRN_ID_COD_CTPY_LEN(2) | alphanumeric 2 |

Where sent:

- Xetra Approve OTC Trade
- Xetra Delete OTC Trade
- Xetra Enter OTC Trade

Where received:

- Xetra Inquire OTC Trade
- Xetra Subscribe OTC Information

## 7.172 membBrnIdCodF

Description                      The name of the location for a Member legal entity, used for filtering.

| <u>Type</u> | <u>Size</u>              | <u>Format</u>  |
|-------------|--------------------------|----------------|
| char[]      | MEMB_BRN_ID_COD_F_LEN(2) | alphanumeric 2 |

Where sent:

- Xetra Inquire Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Trade

## 7.173 membBrnIdCodObo

Description                      The name of the location for a Member legal entity used for on-behalf trading.

| <u>Type</u> | <u>Size</u>            | <u>Format</u>  |
|-------------|------------------------|----------------|
| char[]      | MEMB_BRN_ID_COD_LEN(2) | alphanumeric 2 |

Where sent:

- Xetra Delete Order
- Xetra Enter Order

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## 7.174 membBrnldCodOboMs

Description                      This field is reserved and has to be initialized to spaces.

| <u>Type</u> | <u>Size</u>                   | <u>Format</u>  |
|-------------|-------------------------------|----------------|
| char[]      | MEMB_BRN_ID_COD_OBO_MS_LEN(2) | alphanumeric 2 |

Where sent:

- Xetra Delete Energy Block Bid
- Xetra Delete Energy Hourly Bid
- Xetra Enter Energy Block Bid
- Xetra Enter Energy Hourly Bid
- Xetra Enter Heartbeat
- Xetra Inquire Energy Block Bid
- Xetra Inquire Energy Hourly Bid
- Xetra Modify Energy Block Bid
- Xetra Start Heartbeat
- Xetra Stop Heartbeat

Where received:

- Xetra Inquire Energy Block Bid
- Xetra Inquire Energy Hourly Bid

## 7.175 membCcpClgldCod

Description                      This field contains the Equity CCP Clearing Member ID.

| <u>Type</u> | <u>Size</u>                | <u>Format</u>  |
|-------------|----------------------------|----------------|
| char[]      | MEMB_CCP_CLG_ID_COD_LEN(5) | alphanumeric 5 |

Where received:

- Xetra Inquire Member Trade
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Trade
- Xetra Subscribe Trade Confirmation

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## 7.176 membClgIdCod

Description The Member ID comprising institution (3 char) and branch (2 char). This describes a legal entity (here in the context of the Clearing Member).

| <u>Type</u> | <u>Size</u>            | <u>Format</u>  |
|-------------|------------------------|----------------|
| char[]      | MEMB_CLG_ID_COD_LEN(5) | alphanumeric 5 |

Where sent: Xetra Modify Trade

Where received:

- Xetra Inquire Member Trade
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Trade
- Xetra Subscribe Trade Confirmation

## 7.177 membClgStlIdAct

Description The settlement account of the member resp. the settlement account of the member's clearing member. "membClgStlIdActF" is used for filtering based on the member clearing settlement id account content in application requests "Xetra Inquire Own Trade" and "Xetra Inquire Trade".

| <u>Type</u> | <u>Size</u>                 | <u>Format</u>   |
|-------------|-----------------------------|-----------------|
| char[]      | MEMB_CLG_STL_ID_ACT_LEN(10) | alphanumeric 10 |

Where sent: Xetra Modify Trade

Where received:

- Xetra Inquire Member Trade
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Trade
- Xetra Subscribe Trade Confirmation

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### 7.178 membClgStlIdActF

Description                      The settlement account of the member resp. the settlement account of the member's clearing member. "membClgStlIdActF" is used for filtering based on the member clearing settlement id account content in application requests "Xetra Inquire Own Trade" and "Xetra Inquire Trade".

| <u>Type</u> | <u>Size</u>                   | <u>Format</u>   |
|-------------|-------------------------------|-----------------|
| char[]      | MEMB_CLG_STL_ID_ACT_F_LEN(10) | alphanumeric 10 |

Where sent:                      Xetra Inquire Member Trade  
Xetra Inquire Own Member Trade  
Xetra Inquire Own Trade  
Xetra Inquire Trade

### 7.179 membClgStlIdLoc

Description                      The settlement location of the member resp. the settlement account of the members's clearing member. "membClgStlIdLocF" is used for filtering based on the member clearing settlement id location content in application requests "Xetra Inquire Own Trade" and "Xetra Inquire Trade".

| <u>Type</u> | <u>Size</u>                | <u>Format</u>  |
|-------------|----------------------------|----------------|
| char[]      | MEMB_CLG_STL_ID_LOC_LEN(3) | alphanumeric 3 |

Where sent:                      Xetra Modify Trade

Where received:                      Xetra Inquire Member Trade  
Xetra Inquire Own Member Trade  
Xetra Inquire Own Trade  
Xetra Inquire Trade  
Xetra Subscribe Trade Confirmation

### 7.180 membClgStlIdLocF

Description                      The settlement location of the member resp. the settlement account of the members' clearing member when used for filtering

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| <u>Type</u> | <u>Size</u>                  | <u>Format</u>  |
|-------------|------------------------------|----------------|
| char[]      | MEMB_CLG_STL_ID_LOC_F_LEN(3) | alphanumeric 3 |

Where sent:

- Xetra Inquire Member Trade
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Trade

### 7.181 membCpClgStlIdAct

Description                      The settlement account of the member resp. the settlement account of the members' clearing member which was counterparty of a trade.

| <u>Type</u> | <u>Size</u>                    | <u>Format</u>   |
|-------------|--------------------------------|-----------------|
| char[]      | MEMB_CP_CLG_STL_ID_ACT_LEN(10) | alphanumeric 10 |

Where received:

- Xetra Inquire Member Trade
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Trade
- Xetra Subscribe Trade Confirmation

### 7.182 membCpClgStlIdLoc

Description                      The settlement location of the member resp. the settlement location of the members' clearing member which was counterparty of a trade.

| <u>Type</u> | <u>Size</u>                   | <u>Format</u>  |
|-------------|-------------------------------|----------------|
| char[]      | MEMB_CP_CLG_STL_ID_LOC_LEN(3) | alphanumeric 3 |

Where received:

- Xetra Inquire Member Trade
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Trade
- Xetra Subscribe Trade Confirmation

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### 7.183 membCtpyClgIdCod

Description Member ID comprising institution (3 char) and branch (2 char). This describes a legal entity (here in the context of the counterpart's clearing member).

| <u>Type</u> | <u>Size</u>                 | <u>Format</u>  |
|-------------|-----------------------------|----------------|
| char[]      | MEMB_CTPY_CLG_ID_COD_LEN(5) | alphanumeric 5 |

Where received:

- Xetra Inquire Member Trade
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Trade
- Xetra Subscribe Trade Confirmation

### 7.184 membCtpyIdCod

Description The identifier of the Member-Counterparty institution.

| <u>Type</u> | <u>Size</u>             | <u>Format</u>  |
|-------------|-------------------------|----------------|
| char[]      | MEMB_CTPY_ID_COD_LEN(5) | alphanumeric 5 |

Where received:

- Xetra Inquire Member Trade
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Trade
- Xetra Subscribe Trade Confirmation

### 7.185 membCtpyIdCodF

Description The identifier of the Member-Counterparty institution.

| <u>Type</u> | <u>Size</u>               | <u>Format</u>  |
|-------------|---------------------------|----------------|
| char[]      | MEMB_CTPY_ID_COD_F_LEN(5) | alphanumeric 5 |

---

Where sent:

- Xetra Inquire Member Trade
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Trade

## 7.186 membCtpyKvNo

Description The KV-Number of the member which was counterparty of a trade.

| Type   | Size                   | Format    |
|--------|------------------------|-----------|
| char[] | MEMB_CTPY_KV_NO_LEN(4) | numeric 4 |

Where received:

- Xetra Inquire Member Trade
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Trade
- Xetra Subscribe Trade Confirmation

## 7.187 memberId

Description The member identifier specifies the member for which private Xetra subscription data is to be received. This field is populated by the application for VCI\_Subscribe and by VALUES in the callback.

| Type   | Size             | Format         |
|--------|------------------|----------------|
| char[] | MEMBER_ID_LEN(5) | alphanumeric 5 |

Where sent:

- Xetra Subscribe DS/LM Quote Request
- Xetra Subscribe Issuer Specific Information
- Xetra Subscribe OTC Information
- Xetra Subscribe Order Execution Confirmation
- Xetra Subscribe Quote Execution Confirmation
- Xetra Subscribe Specialist Specific Information
- Xetra Subscribe Trade Confirmation

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## 7.188 memblstldCod

Description                      The identifier of the Member institution (forming part of the full description of the Member legal entity). In combination with the branch this describes a legal entity.

| <u>Type</u> | <u>Size</u>            | <u>Format</u>  |
|-------------|------------------------|----------------|
| char[]      | MEMB_IST_ID_COD_LEN(3) | alphanumeric 3 |

Where sent:

- Xetra Delete All Orders And Quotes
- Xetra Inquire Energy Auction Detail
- Xetra Inquire Order
- Xetra Inquire Order Fee
- Xetra Maintain Default BEST Executor
- Xetra Request Broadcast Retransmission

Where received:

- Xetra Inquire BEST Executor Flow Provider
- Xetra Inquire Default BEST Executor
- Xetra Inquire Energy Auction Detail
- Xetra Inquire Member Trade
- Xetra Inquire OTC Trade
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Trade
- Xetra Subscribe DS/LM Quote Request
- Xetra Subscribe OTC Information
- Xetra Subscribe Trade Confirmation

## 7.189 memblstldCodCtpy

Description                      The identifier of the Member institution (forming part of the full description of the Member legal entity). In combination with the branch this describes a legal entity. Used here in the context of the counterparty.

| <u>Type</u> | <u>Size</u>                 | <u>Format</u>  |
|-------------|-----------------------------|----------------|
| char[]      | MEMB_IST_ID_COD_CTPY_LEN(3) | alphanumeric 3 |

---

Where sent: Xetra Approve OTC Trade  
Xetra Delete OTC Trade  
Xetra Enter OTC Trade

Where received: Xetra Inquire OTC Trade  
Xetra Subscribe OTC Information

### 7.190 memblstIdCodF

Description The identifier of the Member institution, used for filtering.

| <u>Type</u> | <u>Size</u>              | <u>Format</u>  |
|-------------|--------------------------|----------------|
| char[]      | MEMB_IST_ID_COD_F_LEN(3) | alphanumeric 3 |

Where sent: Xetra Inquire Member Trade  
Xetra Inquire Own Trade  
Xetra Inquire Trade

### 7.191 memblstIdCodObo

Description The identifier of the Member institution used for on-behalf trading.

| <u>Type</u> | <u>Size</u>            | <u>Format</u>  |
|-------------|------------------------|----------------|
| char[]      | MEMB_IST_ID_COD_LEN(3) | alphanumeric 3 |

Where sent: Xetra Delete Order  
Xetra Enter Order

### 7.192 memblstIdCodOboMs

Description This field is reserved and has to be initialized to spaces.

| <u>Type</u> | <u>Size</u>                   | <u>Format</u>  |
|-------------|-------------------------------|----------------|
| char[]      | MEMB_IST_ID_COD_OBO_MS_LEN(3) | alphanumeric 3 |

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Where sent:

- Xetra Delete Energy Block Bid
- Xetra Delete Energy Hourly Bid
- Xetra Enter Energy Block Bid
- Xetra Enter Energy Hourly Bid
- Xetra Enter Heartbeat
- Xetra Inquire Energy Block Bid
- Xetra Inquire Energy Hourly Bid
- Xetra Modify Energy Block Bid
- Xetra Start Heartbeat
- Xetra Stop Heartbeat

Where received:

- Xetra Inquire Energy Block Bid
- Xetra Inquire Energy Hourly Bid

### 7.193 membKvNo

Description                      The KV-Number of the member.

| <u>Type</u> | <u>Size</u>       | <u>Format</u> |
|-------------|-------------------|---------------|
| char[]      | MEMB_KV_NO_LEN(4) | numeric 4     |

Where received:

- Xetra Inquire Member Trade
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Trade
- Xetra Subscribe Trade Confirmation

### 7.194 membOsBrnldCod

Description                      The name of the location for a Member legal entity, for instance Frankfurt (= FR). Used here in the context of the Order or Quote Submitter.

| <u>Type</u> | <u>Size</u>               | <u>Format</u>  |
|-------------|---------------------------|----------------|
| char[]      | MEMB_OS_BRN_ID_COD_LEN(2) | alphanumeric 2 |

---

Where sent: Xetra Inquire Execution Confirmation

Where received: Xetra Inquire Member Order  
Xetra Inquire Member Trade  
Xetra Inquire Order  
Xetra Inquire Own Member Trade  
Xetra Inquire Own Trade  
Xetra Inquire Quote  
Xetra Inquire Specialist Order  
Xetra Inquire Trade  
Xetra Subscribe Order Execution Confirmation  
Xetra Subscribe Quote Execution Confirmation  
Xetra Subscribe Trade Confirmation

## 7.195 membOslstldCod

Description The identifier of the Member institution (forming part of the full description of the Member legal entity). In combination with the branch this describes a legal entity. Used here in the context of the Order or Quote Submitter.

| <u>Type</u> | <u>Size</u>               | <u>Format</u>  |
|-------------|---------------------------|----------------|
| char[]      | MEMB_OS_IST_ID_COD_LEN(3) | alphanumeric 3 |

Where sent: Xetra Inquire Execution Confirmation

Where received: Xetra Inquire Member Order  
Xetra Inquire Member Trade  
Xetra Inquire Order  
Xetra Inquire Own Member Trade  
Xetra Inquire Own Trade  
Xetra Inquire Quote  
Xetra Inquire Specialist Order  
Xetra Inquire Trade  
Xetra Subscribe Order Execution Confirmation  
Xetra Subscribe Quote Execution Confirmation  
Xetra Subscribe Trade Confirmation

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### 7.196 membOwnIdCod

Description                      The member identifier of the owner of the related item, e.g. the order.

| <u>Type</u> | <u>Size</u>        | <u>Format</u>  |
|-------------|--------------------|----------------|
| char[]      | MEMB_ID_COD_LEN(5) | alphanumeric 5 |

Where received:                      Xetra Subscribe Specialist Specific Information

### 7.197 membStsCod

Description                      The activation state of a Member. 'A' means active, 'I' is inactive.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

Where received:                      Xetra Inquire BEST Executor Flow Provider

### 7.198 mesgShtTxt

Description                      A short description of the News Message.

| <u>Type</u> | <u>Size</u>          | <u>Format</u>   |
|-------------|----------------------|-----------------|
| char[]      | MESG_SHT_TXT_LEN(55) | alphanumeric 55 |

Where received:                      Xetra Inquire News  
Xetra Inquire News List  
Xetra Subscribe News

### 7.199 minIceQty

Description                      The minimum overall quantity for Iceberg Orders

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| <u>Type</u> | <u>Size</u>           | <u>Format</u> |
|-------------|-----------------------|---------------|
| char[]      | MIN_ICE_QTY_LEN(12)+1 | Volume        |

Where received: Xetra Inquire Full Instrument  
Xetra Inquire Instrument

## 7.200 minMrtyDat

Description The minimum maturity date of a warrant specified as filter criterion.

| <u>Type</u> | <u>Size</u>         | <u>Format</u> |
|-------------|---------------------|---------------|
| char[]      | MIN_MRTY_DAT_LEN(8) | Date          |

Where sent: Xetra Inquire Filtered Instrument Profile

## 7.201 minOrdrSiz

Description This field indicates the Minimum Order Size for a given instrument.

| <u>Type</u> | <u>Size</u>           | <u>Format</u> |
|-------------|-----------------------|---------------|
| char[]      | CSHM_VOLUME_LEN(12)+1 | Volume        |

Where received: Xetra Inquire Full Instrument  
Xetra Inquire Instrument

## 7.202 minPeakQty

Description The minimum peak size for Iceberg orders.

| <u>Type</u> | <u>Size</u>            | <u>Format</u> |
|-------------|------------------------|---------------|
| char[]      | MIN_PEAK_QTY_LEN(12)+1 | Volume        |

---

Where received: Xetra Inquire Full Instrument  
Xetra Inquire Instrument

## 7.203 minTrdbUnt

Description The minimal tradable unit.

| <u>Type</u> | <u>Size</u>            | <u>Format</u> |
|-------------|------------------------|---------------|
| char[]      | MIN_TRDB_UNT_LEN(12)+1 | Volume        |

Where received: Xetra Inquire Full Instrument  
Xetra Inquire Instrument

## 7.204 mktImblnd

Description Controls if during auction call/volatility interruption/extended volatility interruption/market order interruption phase a surplus (side and volume) at the indicative price (if crossed order book) or the best bid/best ask limit and quantity (if uncrossed order book) is displayed to the market. This indicator only applies for closed order book.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> |
|--------------------|-----------------|
| XETRA_CONST_YES    | 'Y'             |
| XETRA_CONST_NO     | 'N'             |
| MKT_IMB_IND_NO     | 'N'             |
| MKT_IMB_IND_YES    | 'Y'             |

Where received: Xetra Inquire Full Instrument  
Xetra Inquire Instrument

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## 7.205 mktOrdInd

Description Indicator for instruments market order are valid for.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> |
|--------------------|-----------------|
| XETRA_CONST_NO     | 'N'             |
| XETRA_CONST_YES    | 'Y'             |

Where received: Xetra Inquire Full Instrument  
Xetra Inquire Instrument

## 7.206 mktOrdIntrInd

Description Indicator for market order interruptions. A Market order interruption is performed if market orders cannot be executed after price determination in context of an auction.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

Where received: Xetra Inquire Instrument Trading Control

## 7.207 mktOrdMtchRge

Description The range within which execution of limit orders against market orders is permitted. Designed to protect market orders in situations where no limit orders are present on the opposite side of the order book. This field is currently not used.

| <u>Type</u> | <u>Size</u>                | <u>Format</u> |
|-------------|----------------------------|---------------|
| char[]      | MKT_ORD_MTCH_RGE_LEN(13)+1 | Price         |

---

Where received: Xetra Inquire Full Instrument

## 7.208 mktOrdMtchRgeFmt

Description Market Order Matching Range Format (Values are A for Absolute, or P for Percent). The range within which execution of limit orders against market orders is permitted (protect market orders when there are only market orders opposite). This field is for future use and should be filled with 'A'.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u>            | <u>Explicit</u> |
|-------------------------------|-----------------|
| MKT_ORD_MTCH_PRGE_FMT_ABSOLUT | 'A'             |
| MKT_ORD_MTCH_PRGE_FMT_PERCENT | 'P'             |

Where received: Xetra Inquire Full Instrument

## 7.209 mktRstInd

Description This field is filled when a market reset event occurred and indicates the reason for quote deletion.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u>         | <u>Explicit</u> | <u>Description</u>                 |
|----------------------------|-----------------|------------------------------------|
| MKT_RST_IND_HRT_BT_STP_DEL | 'S'             | Receival of stop heartbeat         |
| MKT_RST_IND_NO_HRT_BT      | 'H'             | Missing heartbeat                  |
| MKT_RST_IND_PANIC_BUTT     | 'P'             | Panic button functionality         |
| MKT_RST_IND_OBO_MS         | 'M'             | On behalf of by Market Supervision |
| MKT_RST_IND_SYS_TECH       | 'T'             | System technical reasons           |

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Where received: Xetra Subscribe Issuer Specific Information  
Xetra Subscribe Specialist Specific Information

## 7.210 mktVal

Description The result of the order execution quantity multiplied by the trade price.

| <u>Type</u> | <u>Size</u>       | <u>Format</u> |
|-------------|-------------------|---------------|
| char[]      | MKT_VAL_LEN(15)+1 | Quantity      |

Where received: Xetra Inquire Member Trade  
Xetra Inquire Order Fee  
Xetra Inquire Own Member Trade  
Xetra Inquire Own Trade  
Xetra Inquire Trade  
Xetra Subscribe Trade Confirmation

## 7.211 mliIsinDataCtr

Description The number of ISIN's used in multiple ISIN Inquiries.

| <u>Type</u> | <u>Size</u>              | <u>Format</u> |
|-------------|--------------------------|---------------|
| char[]      | MLI_ISIN_DATA_CTR_LEN(3) | numeric 3     |

Where sent: Xetra Inquire All Trades  
Xetra Inquire Default BEST Executor  
Xetra Inquire Execution Confirmation  
Xetra Inquire Full Instrument  
Xetra Inquire High Level Instrument List  
Xetra Inquire Inside Market  
Xetra Inquire Order  
Xetra Inquire Own Trade  
Xetra Inquire Quote  
Xetra Inquire Trade

Where received: Xetra Inquire Filtered Instrument Profile

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## 7.212 mliOrdrDataCtr

Description The number of orders used in multiple order inquiries. The maximum number of orders depends on the application request.

| <u>Type</u> | <u>Size</u>              | <u>Format</u> |
|-------------|--------------------------|---------------|
| char[]      | MLI_ORDR_DATA_CTR_LEN(3) | numeric 3     |

Where sent: Xetra Inquire Order Fee

## 7.213 mliRecCtr

Description This field indicates the number of actually used records in a multi-record message.

| <u>Type</u> | <u>Size</u>        | <u>Format</u> |
|-------------|--------------------|---------------|
| char[]      | MLI_REC_CTR_LEN(3) | numeric 3     |

| <u>Limit Value</u>       | <u>Explicit</u> | <u>Description</u> |
|--------------------------|-----------------|--------------------|
| CSHM_MIN_MLI_REC_CTR_LIM | 1               | Minimum Limit      |
| CSHM_MAX_MLI_REC_CTR_LIM | 999             | Maximum Limit      |

Where sent: Xetra Enter Energy Hourly Bid  
Xetra Enter Mass Quote

Where received: Xetra Enter Mass Quote  
Xetra Inquire All Trades  
Xetra Inquire BEST Executor Flow Provider  
Xetra Inquire Default BEST Executor  
Xetra Inquire Energy Auction Detail  
Xetra Inquire Energy Block Bid  
Xetra Inquire Energy Exchange Parameters  
Xetra Inquire Energy Hourly Bid  
Xetra Inquire Full Instrument  
Xetra Inquire High Level Instrument List

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Xetra Inquire Instrument Set  
Xetra Inquire Instrument Trading Control  
Xetra Inquire Member Order  
Xetra Inquire Member Trade  
Xetra Inquire OTC Trade  
Xetra Inquire Order  
Xetra Inquire Own Member Trade  
Xetra Inquire Quote  
Xetra Inquire Specialist Order  
Xetra Inquire User List  
Xetra Subscribe Order Execution Confirmation  
Xetra Subscribe Quote Execution Confirmation

## 7.214 mliRecCtrX

Description This field indicates the number of actually used records in a multi-record message.

| <u>Type</u> | <u>Size</u>          | <u>Format</u> |
|-------------|----------------------|---------------|
| char[]      | MLI_REC_CTR_X_LEN(4) | numeric 4     |

| <u>Limit Value</u>       | <u>Explicit</u> | <u>Description</u> |
|--------------------------|-----------------|--------------------|
| CSHM_MIN_MLI_REC_CTR_LIM | 1               | Minimum Limit      |

Where received: Xetra Inquire Instrument Set List

## 7.215 moiInd

Description Market Order Interruption Indicator.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u>   | <u>Explicit</u> |
|----------------------|-----------------|
| XETRA_CONST_SPACE    | ' '             |
| MOI_IND_POTENTIAL    | 'P'             |
| MOI_IND_MARKET_ORDER | 'M'             |
| MOI_IND_ALREADY_INT  | 'X'             |
| MOI_IND_NO_MOI       | 'N'             |

Where received:       Xetra Inquire Inside Market  
                          Xetra Subscribe Inside Market

## 7.216 mtchRngAsk

Description           This field is only valid for the 'continuous auction for standard quotation volume' trading model in phases QPREC (continuous auction pre-call) and QCALL (continuous auction call). Otherwise it is filled with zeroes.  
*mtchRngAsk* is equal to the ask side of the Liquidity Provider's quote. The matching range is entered by the Liquidity Provider as a quote with quantity zero. For Block Crossing Trading Model the price for the crossing period is sent.

| <u>Type</u> | <u>Size</u>            | <u>Format</u> |
|-------------|------------------------|---------------|
| char[]      | MTCH_RNG_ASK_LEN(13)+1 | Price         |

| <u>Valid Value</u>          | <u>Explicit</u>  |
|-----------------------------|------------------|
| INS_MKT_PRC_FIELD_NOT_VALID | "99999999999999" |
| INS_MKT_PRC_FIELD_NO_CHANGE | " "              |

Where received:       Xetra Inquire Inside Market  
                          Xetra Subscribe Inside Market

## 7.217 mtchRngBid

**Description** This field is only valid for the 'continuous auction for standard quotation volume' trading model in phases QPREC (continuous auction pre-call) and QCALL (continuous auction call). Otherwise it is filled with zeroes. *mtchRngBid* is equal to the bid side of the Liquidity Provider's quote. The matching range is entered by the Liquidity Provider as a quote with quantity zero. For Block Crossing Trading Model the price for the crossing period is sent.

| <u>Type</u> | <u>Size</u>            | <u>Format</u> |
|-------------|------------------------|---------------|
| char[]      | MTCH_RNG_BID_LEN(13)+1 | Price         |

| <u>Valid Value</u>          | <u>Explicit</u>   |
|-----------------------------|-------------------|
| INS_MKT_PRC_FIELD_NOT_VALID | "-99999999999999" |
| INS_MKT_PRC_FIELD_NO_CHANGE | " "               |

**Where received:** Xetra Inquire Inside Market  
Xetra Subscribe Inside Market

## 7.218 mtlOrdInd

**Description** Indicator for instruments market to limit orders are valid for.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> |
|--------------------|-----------------|
| XETRA_CONST_NO     | 'N'             |
| XETRA_CONST_YES    | 'Y'             |

**Where received:** Xetra Inquire Full Instrument  
Xetra Inquire Instrument

## 7.219 netChg

Description The difference between the last trade price and the closing price the day before.

| <u>Type</u> | <u>Size</u>       | <u>Format</u> |
|-------------|-------------------|---------------|
| char[]      | NET_CHG_LEN(13)+1 | Price         |

Where received: Xetra Inquire Inside Market  
Xetra Subscribe Inside Market

## 7.220 netGrpCod

Description Identifier for netting types applied for an instrument (please refer to appendix for further information).

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u>      | <u>Explicit</u> |
|-------------------------|-----------------|
| NET_GRP_COD_ACC_ORD_PRC | 'C'             |
| NET_GRP_COD_NO          | 'N'             |
| NET_GRP_COD_BILATERAL   | 'B'             |

Where received: Xetra Inquire Instrument

## 7.221 netMktVal

Description Sum of market values of underlying partial positions calculated for netted trades.

| <u>Type</u> | <u>Size</u>           | <u>Format</u> |
|-------------|-----------------------|---------------|
| char[]      | NET_MKT_VAL_LEN(15)+1 | Quantity      |

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Where received: Xetra Inquire Member Trade  
Xetra Inquire Own Member Trade  
Xetra Inquire Own Trade  
Xetra Inquire Trade  
Xetra Subscribe Trade Confirmation

## 7.222 netTradQty

Description Sum of quantities of a netted positions underlying partial executions.

| <u>Type</u> | <u>Size</u>            | <u>Format</u> |
|-------------|------------------------|---------------|
| char[]      | NET_TRAD_QTY_LEN(15)+1 | Quantity      |

Where received: Xetra Inquire Member Trade  
Xetra Inquire Own Member Trade  
Xetra Inquire Own Trade  
Xetra Inquire Trade  
Xetra Subscribe Trade Confirmation

## 7.223 netTypCod

Description Indicator for the netting level of an order (please refer to the "Reference Tables" section for further information). The member's *netTypCod* is setup by Market Supervision and can't be changed by an application.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> | <u>Description</u> |
|--------------------|-----------------|--------------------|
| NET_TYP_COD_ACC    | 'A'             | Account            |
| NET_TYP_COD_ORDER  | 'O'             | Order              |
| NET_TYP_COD_PRICE  | 'P'             | Price              |
| NET_TYP_COD_STL    | 'S'             | Settlement         |
| XETRA_CONST_SPACE  | ' '             | None               |

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Where sent:

- Xetra Enter Order
- Xetra Enter Quote
- Xetra Enter Stop Order
- Xetra Inquire Own Trade
- Xetra Inquire Trade
- Xetra Modify Order
- Xetra Modify Stop Order

Where received:

- Xetra Inquire Member Order
- Xetra Inquire Member Trade
- Xetra Inquire Order
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Quote
- Xetra Inquire Specialist Order
- Xetra Inquire Trade
- Xetra Subscribe Order Execution Confirmation
- Xetra Subscribe Quote Execution Confirmation
- Xetra Subscribe Specialist Specific Information
- Xetra Subscribe Trade Confirmation

## 7.224 newPw

Description                      The new user defined password associated with the user Xetra log-in. This is used when the user wishes to change the existing Xetra password.

| <u>Type</u> | <u>Size</u>   | <u>Format</u>  |
|-------------|---------------|----------------|
| char[]      | NEW_PW_LEN(8) | alphanumeric 8 |

Where sent:

- Xetra Change Password
- Xetra Reset Password

## 7.225 newsDat

Description                      The date when the News Message was disseminated by the Exchange.

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| <u>Type</u> | <u>Size</u>     | <u>Format</u> |
|-------------|-----------------|---------------|
| char[]      | NEWS_DAT_LEN(8) | Date          |

Where sent: Xetra Inquire News

Where received: Xetra Inquire News List  
Xetra Subscribe News

## 7.226 newsDtl

Description The detail of a News Message (the text body with the news information).  
This field is filled as free formatted text which may contain ASCII 9 (TAB),  
ASCII 10 (LF) and ASCII 13 (CR) characters.

| <u>Type</u> | <u>Size</u>        | <u>Format</u> |
|-------------|--------------------|---------------|
| char[]      | NEWS_DTL_LEN(3000) | freetext 3000 |

Where received: Xetra Inquire News

## 7.227 newsPrio

Description The priority of a News Message assigned by the Exchange.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> |
|--------------------|-----------------|
| STD_PRIORITY       | 'S'             |
| HIGH_PRIORITY      | 'H'             |

Where received: Xetra Inquire News List  
Xetra Subscribe News



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## 7.228 newsTim

Description                      The time when the News Message was disseminated by the Exchange.

| <u>Type</u> | <u>Size</u>     | <u>Format</u> |
|-------------|-----------------|---------------|
| char[]      | NEWS_TIM_LEN(8) | Time          |

Where sent:                      Xetra Inquire News

Where received:                Xetra Inquire News List  
Xetra Subscribe News

## 7.229 nextMaxBlcBidNum

Description                      This field indicates the maximal number of block bids allowed per participant valid from the next business day.

| <u>Type</u> | <u>Size</u>            | <u>Format</u> |
|-------------|------------------------|---------------|
| char[]      | MAX_BLC_BID_NUM_LEN(4) | numeric 4     |

| <u>Limit Value</u>                | <u>Explicit</u> | <u>Description</u> |
|-----------------------------------|-----------------|--------------------|
| CSHM_MIN_NEXT_MAX_BLC_BID_NUM_LIM | 0               | Minimum Limit      |
| CSHM_MAX_NEXT_MAX_BLC_BID_NUM_LIM | 9999            | Maximum Limit      |

Where received:                Xetra Inquire Energy Exchange Parameters

## 7.230 nextMaxBlcBidQty

Description                      This field indicates the maximal quantity of block bids allowed per participant valid from the next business day.

| <u>Type</u> | <u>Size</u>             | <u>Format</u> |
|-------------|-------------------------|---------------|
| char[]      | CSHM_QUANTITY_LEN(15)+1 | Quantity      |

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| <u>Limit Value</u>         | <u>Explicit</u> | <u>Description</u> |
|----------------------------|-----------------|--------------------|
| CSHM_MIN_ENGY_QUANTITY_LIM | -99999999       | Minimum Limit      |
| CSHM_MAX_ENGY_QUANTITY_LIM | +99999999       | Maximum Limit      |

Where received: Xetra Inquire Energy Exchange Parameters

## 7.231 nextMaxPrcStepNum

Description This field indicates the maximal number of price steps allowed for an hourly bid valid from the next business day.

| <u>Type</u> | <u>Size</u>             | <u>Format</u> |
|-------------|-------------------------|---------------|
| char[]      | MAX_PRC_STEP_NUM_LEN(3) | numeric 3     |

| <u>Limit Value</u>                    | <u>Explicit</u> | <u>Description</u> |
|---------------------------------------|-----------------|--------------------|
| CSHM_MIN_NEXT_MAX_PRC_STEP_NUM_LIM1   |                 | Minimum Limit      |
| CSHM_MAX_NEXT_MAX_PRC_STEP_NUM_LIM250 |                 | Maximum Limit      |

Where received: Xetra Inquire Energy Exchange Parameters

## 7.232 noTotTrdQty

Description The cumulative total of the number of trades for the current day in a given instrument.

| <u>Type</u> | <u>Size</u>             | <u>Format</u>    |
|-------------|-------------------------|------------------|
| char[]      | NO_TOT_TRD_QTY_LEN(9)+1 | numeric signed 9 |

Where received: Xetra Inquire Inside Market  
Xetra Subscribe Inside Market

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### 7.233 numMessages

Description                      Number of data parts in a response.

| <u>Type</u> | <u>Size</u>         | <u>Format</u> |
|-------------|---------------------|---------------|
| char[]      | NUM_MESSAGES_LEN(4) | numeric 4     |

Where received:                      Xetra Inquire Execution Confirmation

### 7.234 numOrdAsk

Description                      Number of orders per limit on the ask side.

| <u>Type</u> | <u>Size</u>           | <u>Format</u>    |
|-------------|-----------------------|------------------|
| char[]      | NUM_ORDR_ASK_LEN(4)+1 | numeric signed 4 |

Where received:                      Xetra Inquire Inside Market  
Xetra Subscribe Inside Market

### 7.235 numOrdBid

Description                      Number of orders per limit on the bid side.

| <u>Type</u> | <u>Size</u>           | <u>Format</u>    |
|-------------|-----------------------|------------------|
| char[]      | NUM_ORDR_BID_LEN(4)+1 | numeric signed 4 |

Where received:                      Xetra Inquire Inside Market  
Xetra Subscribe Inside Market

### 7.236 oldPw

Description                      The user defined password associated with the user Xetra log-in.

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| <u>Type</u> | <u>Size</u>   | <u>Format</u>  |
|-------------|---------------|----------------|
| char[]      | OLD_PW_LEN(8) | alphanumeric 8 |

Where sent: Xetra Change Password  
Xetra Reset Password

## 7.237 opnPrc

Description The most recently recorded opening price for an instrument, commonly done as part of an opening auction.

| <u>Type</u> | <u>Size</u>       | <u>Format</u> |
|-------------|-------------------|---------------|
| char[]      | OPN_PRC_LEN(13)+1 | Price         |

| <u>Valid Value</u>          | <u>Explicit</u> |
|-----------------------------|-----------------|
| INS_MKT_PRC_FIELD_NOT_VALID | "9999999999999" |
| INS_MKT_PRC_FIELD_NO_CHANGE | " "             |

Where received: Xetra Inquire Inside Market  
Xetra Subscribe Inside Market

## 7.238 ordQuoConf

Description This field is used to carry order and quote confirmations in variable number and sequence. The number of messages in the field is indicated by numMessages. The layout of the messages is rpbctocrT for order execution confirmations and rpbctqcrT for quote execution confirmations.

| <u>Type</u> | <u>Size</u>            | <u>Format</u>     |
|-------------|------------------------|-------------------|
| char[]      | ORD_QUO_CONF_LEN(3929) | alphanumeric 3929 |

Where received: Xetra Inquire Execution Confirmation

## 7.239 ordrBkQty

Description The quantity of an order actually entered into the Xetra Order Book.

| <u>Type</u> | <u>Size</u>           | <u>Format</u> |
|-------------|-----------------------|---------------|
| char[]      | ORDR_BK_QTY_LEN(12)+1 | Volume        |

Where received:

- Xetra Enter Order
- Xetra Enter Stop Order
- Xetra Modify Order
- Xetra Modify Stop Order

## 7.240 ordrBuyCod

Description Indication of whether an instrument is to be bought or sold. For repo trades, the buyer(seller) of a repo trade receives for the spot leg (TRD\_TYP\_SPOT) value 'B' ('S') and for the term leg (TRD\_TYP\_TERM) value 'S' ('B').

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> | <u>Description</u> |
|--------------------|-----------------|--------------------|
| XETRA_CONST_BUY    | 'B'             | Buy                |
| XETRA_CONST_SELL   | 'S'             | Sell               |
| XETRA_CONST_SPACE  | ' '             | None               |

Where sent:

- Xetra Inquire Execution Confirmation
- Xetra Inquire Member Order
- Xetra Inquire Order

Where received:

- Xetra Inquire Member Order
- Xetra Inquire Member Trade
- Xetra Inquire Order
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Specialist Order

Xetra Inquire Trade  
Xetra Subscribe DS/LM Quote Request  
Xetra Subscribe Order Execution Confirmation  
Xetra Subscribe Specialist Specific Information  
Xetra Subscribe Trade Confirmation

## 7.241 ordnCnclQty

Description                      The cancelled quantity of an order.

| <u>Type</u> | <u>Size</u>             | <u>Format</u> |
|-------------|-------------------------|---------------|
| char[]      | ORDR_CNCL_QTY_LEN(12)+1 | Volume        |

Where received:                Xetra Enter Order  
                                      Xetra Enter Stop Order  
                                      Xetra Modify Order  
                                      Xetra Modify Stop Order

## 7.242 ordrComplCod

Description                      This field indicates the execution status of an order considering it's remaining quantity. The field may be empty in case no such information is available (e.g., OTC Trades...).

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u>  | <u>Explicit</u> |
|---------------------|-----------------|
| ORDR_COMPL_COD_FULL | 'F'             |
| ORDR_COMPL_COD_PART | 'P'             |

Where received:       Xetra Inquire Member Trade  
                          Xetra Inquire Own Member Trade  
                          Xetra Inquire Own Trade  
                          Xetra Inquire Trade  
                          Xetra Subscribe Trade Confirmation

### 7.243 ordExePrc

Description            The price applied to an order (to buy or sell).

| <u>Type</u> | <u>Size</u>            | <u>Format</u> |
|-------------|------------------------|---------------|
| char[]      | ORDR_EXE_PRC_LEN(13)+1 | Price         |

Where sent:           Xetra Enter Order  
                          Xetra Enter Stop Order  
                          Xetra Modify Order  
                          Xetra Modify Stop Order

Where received:       Xetra Inquire Member Order  
                          Xetra Inquire Order  
                          Xetra Inquire Specialist Order  
                          Xetra Subscribe Order Execution Confirmation  
                          Xetra Subscribe Specialist Specific Information

### 7.244 ordExeQty

Description            Accumulated quantity of an Order which has been matched/executed and thus been traded.

| <u>Type</u> | <u>Size</u>            | <u>Format</u> |
|-------------|------------------------|---------------|
| char[]      | ORDR_EXE_QTY_LEN(12)+1 | Volume        |

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Where received:

- Xetra Enter Order
- Xetra Inquire Member Order
- Xetra Inquire Order
- Xetra Inquire Specialist Order
- Xetra Modify Order
- Xetra Subscribe Order Execution Confirmation
- Xetra Subscribe Specialist Specific Information

## 7.245 ordExpDat

Description                      The user specified date when an Order is to be expired. An unexecuted or partially executed Order is deleted on expiry.

| <u>Type</u> | <u>Size</u>         | <u>Format</u> |
|-------------|---------------------|---------------|
| char[]      | ORDR_EXP_DAT_LEN(8) | Date          |

Where sent:

- Xetra Enter Order
- Xetra Enter Stop Order
- Xetra Modify Order
- Xetra Modify Stop Order

Where received:

- Xetra Inquire Member Order
- Xetra Inquire Order
- Xetra Inquire Specialist Order
- Xetra Subscribe Order Execution Confirmation
- Xetra Subscribe Specialist Specific Information

## 7.246 ordNo

Description                      An Order code/identifier assigned to an Order by the Exchange and broadcast to the Submitter on Order entry confirmation. This order code uniquely identifies the order.

| <u>Type</u> | <u>Size</u>     | <u>Format</u> |
|-------------|-----------------|---------------|
| char[]      | ORDR_NO_LEN(13) | numeric 13    |

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Where sent:

- Xetra Delete Energy Block Bid
- Xetra Delete Order
- Xetra Delete Stop Order
- Xetra Inquire Member Order
- Xetra Inquire Order
- Xetra Inquire Order Fee
- Xetra Modify Energy Block Bid
- Xetra Modify Order
- Xetra Modify Stop Order
- Xetra Modify Trade

Where received:

- Xetra Delete Energy Hourly Bid
- Xetra Enter Energy Block Bid
- Xetra Enter Energy Hourly Bid
- Xetra Enter Order
- Xetra Enter Stop Order
- Xetra Inquire Energy Block Bid
- Xetra Inquire Energy Hourly Bid
- Xetra Inquire Member Order
- Xetra Inquire Member Trade
- Xetra Inquire Order
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Specialist Order
- Xetra Inquire Trade
- Xetra Modify Energy Block Bid
- Xetra Modify Order
- Xetra Modify Stop Order
- Xetra Subscribe Trade Confirmation

## 7.247 ordNoBuy

Description                      This order code uniquely identifies the buy-side of a quote.

| <u>Type</u> | <u>Size</u>         | <u>Format</u> |
|-------------|---------------------|---------------|
| char[]      | ORDR_NO_BUY_LEN(13) | numeric 13    |

Where received:

- Xetra Enter Mass Quote
- Xetra Enter Quote
- Xetra Inquire Quote

---

## 7.248 ordNoSel

Description This order code uniquely identifies the sell-side of a quote.

| <u>Type</u> | <u>Size</u>         | <u>Format</u> |
|-------------|---------------------|---------------|
| char[]      | ORDR_NO_SEL_LEN(13) | numeric 13    |

Where received: Xetra Enter Mass Quote  
Xetra Enter Quote  
Xetra Inquire Quote

## 7.249 ordNumBuyNew

Description An Order code/identifier assigned to an Order by the Exchange and broadcast to the Submitter on order entry confirmation. This order code uniquely identifies the order. Used here in the context of the new Order Number of the buy side of a modified quote.

| <u>Type</u> | <u>Size</u>              | <u>Format</u> |
|-------------|--------------------------|---------------|
| char[]      | ORDR_NUM_BUY_NEW_LEN(13) | numeric 13    |

Where received: Xetra Subscribe Quote Execution Confirmation

## 7.250 ordNumBuyOld

Description An Order code/identifier assigned to an Order by the Exchange and broadcast to the Submitter on order entry confirmation. This order code uniquely identifies the order. Used here in the context of the old Order Number of the buy side of a modified quote.

| <u>Type</u> | <u>Size</u>              | <u>Format</u> |
|-------------|--------------------------|---------------|
| char[]      | ORDR_NUM_BUY_OLD_LEN(13) | numeric 13    |

Where received: Xetra Subscribe Quote Execution Confirmation

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## 7.251 ordNumNew

**Description** An order code/identifier assigned to an order by the Exchange and broadcast to the submitter on order entry confirmation. This order code uniquely identifies the order. Contains the new order number of a modified order or the current order number of the order.

| <u>Type</u> | <u>Size</u>          | <u>Format</u> |
|-------------|----------------------|---------------|
| char[]      | ORDR_NUM_NEW_LEN(13) | numeric 13    |

**Where received:** Xetra Subscribe Order Execution Confirmation  
Xetra Subscribe Specialist Specific Information

## 7.252 ordNumOld

**Description** An order code/identifier assigned to an order by the Exchange and broadcast to the submitter on order entry confirmation. This order code uniquely identifies the order. Used here in the context of the old order number of a modified order.

| <u>Type</u> | <u>Size</u>          | <u>Format</u> |
|-------------|----------------------|---------------|
| char[]      | ORDR_NUM_OLD_LEN(13) | numeric 13    |

**Where received:** Xetra Subscribe Order Execution Confirmation  
Xetra Subscribe Specialist Specific Information

## 7.253 ordNumSelNew

**Description** A Quote code/identifier assigned to a Quote by the Exchange and broadcast to the Submitter on quote entry confirmation. This code uniquely identifies the Quote. Used here in the context of the new quote number of the sell side of a modified quote.

| <u>Type</u> | <u>Size</u>              | <u>Format</u> |
|-------------|--------------------------|---------------|
| char[]      | ORDR_NUM_SEL_NEW_LEN(13) | numeric 13    |

---

Where received: Xetra Subscribe Quote Execution Confirmation

### 7.254 ordNumSelOld

Description An Quote code/identifier assigned to an Quote by the Exchange and broadcast to the Submitter on Quote entry confirmation. This code uniquely identifies the Quote. Used here in the context of the old Quote Number of the sell side of a modified quote.

| <u>Type</u> | <u>Size</u>              | <u>Format</u> |
|-------------|--------------------------|---------------|
| char[]      | ORDR_NUM_SEL_OLD_LEN(13) | numeric 13    |

Where received: Xetra Subscribe Quote Execution Confirmation

### 7.255 ordPrtFilCod

Description Indicator to show whether an order was fully or partially executed.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u>    | <u>Explicit</u> | <u>Description</u> |
|-----------------------|-----------------|--------------------|
| XETRA_CONST_SPACE     | ' '             | Not executed       |
| ORDR_PRT_FIL_COD_FULL | 'F'             | Fully executed     |
| ORDR_PRT_FIL_COD_PART | 'P'             | Partially executed |

Where received: Xetra Subscribe Order Execution Confirmation  
Xetra Subscribe Quote Execution Confirmation  
Xetra Subscribe Specialist Specific Information

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## 7.256 **ordrQty**

Description                      Quantity of an Order which has not yet been executed or the quantity of a quote request buy or sell.

| <u>Type</u> | <u>Size</u>        | <u>Format</u> |
|-------------|--------------------|---------------|
| char[]      | ORDR_QTY_LEN(12)+1 | Volume        |

Where sent:

- Xetra Enter Order
- Xetra Enter Quote Request
- Xetra Enter Stop Order
- Xetra Modify Order
- Xetra Modify Stop Order

Where received:

- Xetra Delete Order
- Xetra Delete Stop Order
- Xetra Inquire Member Order
- Xetra Inquire Order
- Xetra Inquire Specialist Order
- Xetra Subscribe DS/LM Quote Request
- Xetra Subscribe Order Execution Confirmation
- Xetra Subscribe Specialist Specific Information

## 7.257 **ordrResCod**

Description                      The execution restriction code applied to an order. ORDR\_RES\_COD\_TRG signifies a triggered stop order.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> |
|--------------------|-----------------|
| ORDR_RES_COD_IOC   | 'I'             |
| ORDR_RES_COD_FOK   | 'F'             |
| ORDR_RES_COD_STOP  | 'S'             |
| ORDR_RES_COD_TRG   | 'T'             |
| ORDR_RES_COD_NONE  | ' '             |

---

Where sent: Xetra Enter Order  
Xetra Enter Stop Order  
Xetra Modify Order  
Xetra Modify Stop Order

Where received: Xetra Inquire Member Order  
Xetra Inquire Order  
Xetra Inquire Specialist Order  
Xetra Subscribe Order Execution Confirmation  
Xetra Subscribe Specialist Specific Information

## 7.258 ordrStopLim

Description The limit of stop orders.

| <u>Type</u> | <u>Size</u>             | <u>Format</u> |
|-------------|-------------------------|---------------|
| char[]      | ORDR_STOP_LIM_LEN(13)+1 | Price         |

Where sent: Xetra Enter Stop Order  
Xetra Modify Stop Order

Where received: Xetra Inquire Member Order  
Xetra Inquire Order  
Xetra Inquire Specialist Order  
Xetra Subscribe Order Execution Confirmation  
Xetra Subscribe Specialist Specific Information

## 7.259 ordrStsCod

Description This field indicates the status code of an energy block bid or hourly bid order.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

---

| <u>Valid Value</u>      | <u>Explicit</u> | <u>Description</u>                                                                    |
|-------------------------|-----------------|---------------------------------------------------------------------------------------|
| ORDR_STS_COD_ACTIVE     | 'A'             | Active, the status of a bid before the auction is committed.                          |
| ORDR_STS_COD_EXECUTED   | 'E'             | Executed, the status of a fully matched bid after the auction is committed.           |
| ORDR_STS_COD_FORCED_OUT | 'F'             | Forced out, the status of a block bid that has been excluded by market supervision.   |
| ORDR_STS_COD_OUT        | 'O'             | Out, the status of an unmatched block bid after the auction is committed.             |
| ORDR_STS_COD_PARTIAL    | 'P'             | Partial, the status of a partially matched hourly bid after the auction is committed. |

Where sent: Xetra Inquire Energy Block Bid  
Xetra Modify Energy Block Bid

Where received: Xetra Enter Energy Block Bid  
Xetra Enter Energy Hourly Bid  
Xetra Inquire Energy Block Bid  
Xetra Inquire Energy Hourly Bid  
Xetra Modify Energy Block Bid

## 7.260 ordrTypCod

Description A code/identifier of a Basic Order Type. These include (M) 'Market Order', (L) 'Limit Order', (Q) 'Quote', (I) 'Iceberg Order' and (T) 'Market-To-Limit Order'. Xetra BEST orders are not identified by this field, but by entering a BEST Executor in the bestExr(Ist/Brn)IdCod fields.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

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| <u>Valid Value</u>   | <u>Explicit</u> |
|----------------------|-----------------|
| ORDR_TYP_COD_MARKET  | 'M'             |
| ORDR_TYP_COD_LIMIT   | 'L'             |
| ORDR_TYP_COD_QUOTE   | 'Q'             |
| ORDR_TYP_COD_ICEBERG | 'I'             |
| ORDR_TYP_COD_MTL     | 'T'             |

Where sent:

- Xetra Enter Order
- Xetra Enter Stop Order
- Xetra Inquire Member Order
- Xetra Inquire Order
- Xetra Modify Order
- Xetra Modify Stop Order

Where received:

- Xetra Inquire Member Order
- Xetra Inquire Order
- Xetra Inquire Specialist Order
- Xetra Subscribe Order Execution Confirmation
- Xetra Subscribe Specialist Specific Information

## 7.261 otcAppFlg

Description This field holds the approve status of an OTC trade.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u>    | <u>Explicit</u> | <u>Description</u>                                                 |
|-----------------------|-----------------|--------------------------------------------------------------------|
| OTC_APP_FLG_NOAPPROVE | 'D'             | Shows the approver that the OTC trade was deleted by the submitter |
| OTC_APP_FLG_APPROVED  | 'P'             | Shows the approver that the OTC trade can be approved, shows       |



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|                   |     |                                                                                                                                         |
|-------------------|-----|-----------------------------------------------------------------------------------------------------------------------------------------|
| XETRA_CONST_SPACE | ' ' | the submitter that the OTC trade is approved<br>Received by submitter after submission, approver after approval, deleter after deletion |
|-------------------|-----|-----------------------------------------------------------------------------------------------------------------------------------------|

Where received: Xetra Inquire OTC Trade  
Xetra Subscribe OTC Information

## 7.262 otcTrdDat

Description This field contains trade date for OTC Trades.

| <u>Type</u> | <u>Size</u>      | <u>Format</u> |
|-------------|------------------|---------------|
| char[]      | CSHM_DATE_LEN(8) | Date          |

Where sent: Xetra Approve OTC Trade  
Xetra Delete OTC Trade  
Xetra Enter OTC Trade

Where received: Xetra Approve OTC Trade  
Xetra Delete OTC Trade  
Xetra Enter OTC Trade  
Xetra Inquire OTC Trade  
Xetra Subscribe OTC Information

## 7.263 otcTrdFlg1

Description This field contains the first OTC trade flag. It can be used by ISE-members only.

| <u>Type</u> | <u>Size</u>        | <u>Format</u>  |
|-------------|--------------------|----------------|
| char[]      | OTC_TRD_FLG_LEN(2) | alphanumeric 2 |

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Where sent: Xetra Approve OTC Trade  
Xetra Delete OTC Trade  
Xetra Enter OTC Trade

Where received: Xetra Inquire Member Trade  
Xetra Inquire OTC Trade  
Xetra Inquire Own Member Trade  
Xetra Inquire Own Trade  
Xetra Inquire Trade  
Xetra Subscribe OTC Information  
Xetra Subscribe Trade Confirmation

## 7.264 otcTrdFlg2

Description This field contains the second OTC trade flag. It can be used by ISE-members only.

| <u>Type</u> | <u>Size</u>        | <u>Format</u>  |
|-------------|--------------------|----------------|
| char[]      | OTC_TRD_FLG_LEN(2) | alphanumeric 2 |

Where sent: Xetra Approve OTC Trade  
Xetra Delete OTC Trade  
Xetra Enter OTC Trade

Where received: Xetra Inquire Member Trade  
Xetra Inquire OTC Trade  
Xetra Inquire Own Member Trade  
Xetra Inquire Own Trade  
Xetra Inquire Trade  
Xetra Subscribe OTC Information  
Xetra Subscribe Trade Confirmation

## 7.265 otcTrdFlg3

Description This field contains the third OTC trade flag. It can be used by ISE-members only.

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| <u>Type</u> | <u>Size</u>        | <u>Format</u>  |
|-------------|--------------------|----------------|
| char[]      | OTC_TRD_FLG_LEN(2) | alphanumeric 2 |

Where sent:

- Xetra Approve OTC Trade
- Xetra Delete OTC Trade
- Xetra Enter OTC Trade

Where received:

- Xetra Inquire Member Trade
- Xetra Inquire OTC Trade
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Trade
- Xetra Subscribe OTC Information
- Xetra Subscribe Trade Confirmation

## 7.266 otcTrdTim

Description                      This field contains trade time for OTC Trades.

| <u>Type</u> | <u>Size</u>        | <u>Format</u> |
|-------------|--------------------|---------------|
| char[]      | OTC_TRD_TIM_LEN(8) | Time          |

Where sent:

- Xetra Approve OTC Trade
- Xetra Delete OTC Trade
- Xetra Enter OTC Trade

Where received:

- Xetra Approve OTC Trade
- Xetra Delete OTC Trade
- Xetra Enter OTC Trade
- Xetra Inquire Member Trade
- Xetra Inquire OTC Trade
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Trade
- Xetra Subscribe OTC Information
- Xetra Subscribe Trade Confirmation

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## 7.267 partNo

Description                      The identifier for a user.

| <u>Type</u> | <u>Size</u>    | <u>Format</u>  |
|-------------|----------------|----------------|
| char[]      | PART_NO_LEN(3) | alphanumeric 3 |

Where sent:

- Xetra Add User
- Xetra Delete User
- Xetra Inquire OTC Trade
- Xetra Inquire User
- Xetra Modify User

Where received:

- Xetra Inquire OTC Trade
- Xetra Subscribe OTC Information

## 7.268 partNo1

Description                      The identifier for a user.

| <u>Type</u> | <u>Size</u>      | <u>Format</u>  |
|-------------|------------------|----------------|
| char[]      | PART_NO_1_LEN(3) | alphanumeric 3 |

Where received:

- Xetra Inquire User List

## 7.269 partNoCtpy

Description                      The identifier for a user. Used here in the context of Counterparty.

| <u>Type</u> | <u>Size</u>         | <u>Format</u>  |
|-------------|---------------------|----------------|
| char[]      | PART_NO_CTPY_LEN(3) | alphanumeric 3 |

Where sent:

- Xetra Approve OTC Trade
- Xetra Delete OTC Trade
- Xetra Enter OTC Trade

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Where received: Xetra Inquire OTC Trade  
Xetra Subscribe OTC Information

## 7.270 partNoF

Description The identifier for a user.

| Type   | Size             | Format         |
|--------|------------------|----------------|
| char[] | PART_NO_F_LEN(3) | alphanumeric 3 |

Where sent: Xetra Inquire Own Member Trade  
Xetra Inquire Own Trade  
Xetra Inquire Trade

## 7.271 partNoText

Description The identifier for a user.

| Type   | Size                | Format         |
|--------|---------------------|----------------|
| char[] | PART_NO_TEXT_LEN(3) | alphanumeric 3 |

Where sent: Xetra Approve OTC Trade  
Xetra Change Password  
Xetra Delete All Orders And Quotes  
Xetra Delete Energy Block Bid  
Xetra Delete Energy Hourly Bid  
Xetra Delete OTC Trade  
Xetra Delete Order  
Xetra Delete Stop Order  
Xetra Enter Energy Block Bid  
Xetra Enter Energy Hourly Bid  
Xetra Enter OTC Trade  
Xetra Enter Order  
Xetra Enter Stop Order  
Xetra Inquire Energy Auction Detail  
Xetra Inquire Energy Block Bid  
Xetra Inquire Energy Hourly Bid

Xetra Inquire Member Order  
Xetra Inquire Order  
Xetra Modify Energy Block Bid  
Xetra Modify Order  
Xetra Modify Stop Order  
Xetra Reset Password

Where received: Xetra Inquire Energy Auction Detail  
Xetra Inquire Energy Block Bid  
Xetra Inquire Energy Hourly Bid  
Xetra Inquire Member Order  
Xetra Inquire Member Trade  
Xetra Inquire Order  
Xetra Inquire Own Member Trade  
Xetra Inquire Own Trade  
Xetra Inquire Specialist Order  
Xetra Inquire Trade  
Xetra Subscribe Issuer Specific Information  
Xetra Subscribe Order Execution Confirmation  
Xetra Subscribe Quote Execution Confirmation  
Xetra Subscribe Trade Confirmation

## 7.272 partNoTextOwn

Description The user identifier of the owner of the related item, e.g. the order.

| <u>Type</u> | <u>Size</u>         | <u>Format</u>  |
|-------------|---------------------|----------------|
| char[]      | PART_NO_TEXT_LEN(3) | alphanumeric 3 |

Where received: Xetra Subscribe Specialist Specific Information

## 7.273 partOsNoTxt

Description The identifier for a user. Used here in the context of the order, quote or trade submitter.

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| <u>Type</u> | <u>Size</u>           | <u>Format</u>  |
|-------------|-----------------------|----------------|
| char[]      | PART_OS_NO_TXT_LEN(3) | alphanumeric 3 |

Where sent: Xetra Inquire Execution Confirmation

Where received:

- Xetra Inquire Member Order
- Xetra Inquire Member Trade
- Xetra Inquire OTC Trade
- Xetra Inquire Order
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Quote
- Xetra Inquire Specialist Order
- Xetra Inquire Trade
- Xetra Subscribe OTC Information
- Xetra Subscribe Order Execution Confirmation
- Xetra Subscribe Quote Execution Confirmation
- Xetra Subscribe Trade Confirmation

## 7.274 partOsSubGrpCod

Description The group to which a user has been assigned. (e.g. TRD = Trader Group).  
Used here in the context of the Order, Quote or Trade Submitter.

| <u>Type</u> | <u>Size</u>                | <u>Format</u>  |
|-------------|----------------------------|----------------|
| char[]      | PART_OS_SUB_GRP_COD_LEN(3) | alphanumeric 3 |

Where sent: Xetra Inquire Execution Confirmation

Where received:

- Xetra Inquire Member Order
- Xetra Inquire Member Trade
- Xetra Inquire OTC Trade
- Xetra Inquire Order
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Quote
- Xetra Inquire Specialist Order
- Xetra Inquire Trade

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Xetra Subscribe OTC Information  
 Xetra Subscribe Order Execution Confirmation  
 Xetra Subscribe Quote Execution Confirmation  
 Xetra Subscribe Trade Confirmation

## 7.275 partSubGrpCod

Description                      The group to which a user has been assigned. (e.g. TRD = Trader Group).

| Type   | Size                    | Format         |
|--------|-------------------------|----------------|
| char[] | PART_SUB_GRP_COD_LEN(3) | alphanumeric 3 |

Where sent:

- Xetra Add Subgroup Instrument Group Assignment
- Xetra Add User
- Xetra Delete Subgroup Instrument Group Assignment
- Xetra Delete User
- Xetra Inquire Current Instrument Group List
- Xetra Inquire Current Subgroup Instrument Group Assignment List
- Xetra Inquire Current Subgroup License
- Xetra Inquire Current Subgroup Quotation Provider Licenses
- Xetra Inquire Instrument Group List
- Xetra Inquire OTC Trade
- Xetra Inquire Subgroup Instrument Group Assignment List
- Xetra Inquire User
- Xetra Modify User

Where received:

- Xetra Inquire Current Subgroup License
- Xetra Inquire Current Subgroup Quotation Provider Licenses
- Xetra Inquire OTC Trade
- Xetra Inquire Subgroup List
- Xetra Subscribe OTC Information

## 7.276 partSubGrpCod1

Description                      The group to which a user has been assigned. (e.g. TRD = Trader Group).



| <u>Type</u> | <u>Size</u>               | <u>Format</u>  |
|-------------|---------------------------|----------------|
| char[]      | PART_SUB_GRP_COD_1_LEN(3) | alphanumeric 3 |

Where received: Xetra Inquire User List

### 7.277 partSubGrpCodCtpy

Description The group to which a counterparty has been assigned. (e.g. TRD = Trader Group).

| <u>Type</u> | <u>Size</u>                  | <u>Format</u>  |
|-------------|------------------------------|----------------|
| char[]      | PART_SUB_GRP_COD_CTPY_LEN(3) | alphanumeric 3 |

Where sent: Xetra Approve OTC Trade  
Xetra Delete OTC Trade  
Xetra Enter OTC Trade

Where received: Xetra Inquire OTC Trade  
Xetra Subscribe OTC Information

### 7.278 partSubGrpCodF

Description The group to which a user has been assigned. (e.g. TRD = Trader Group).

| <u>Type</u> | <u>Size</u>               | <u>Format</u>  |
|-------------|---------------------------|----------------|
| char[]      | PART_SUB_GRP_COD_F_LEN(3) | alphanumeric 3 |

Where sent: Xetra Inquire Own Member Trade  
Xetra Inquire Own Trade  
Xetra Inquire Trade

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## 7.279 partSubGrpCodOwn

Description The subgroup identifier of the owner of the related item, e.g. the order.

| Type   | Size                    | Format         |
|--------|-------------------------|----------------|
| char[] | PART_SUB_GRP_COD_LEN(3) | alphanumeric 3 |

Where received: Xetra Subscribe Specialist Specific Information

## 7.280 partSubGrpIdCod

Description The group to which a user has been assigned. (e.g. TRD = Trader Group).

| Type   | Size                       | Format         |
|--------|----------------------------|----------------|
| char[] | PART_SUB_GRP_ID_COD_LEN(3) | alphanumeric 3 |

Where sent:

- Xetra Add Subgroup Betreuer License
- Xetra Approve OTC Trade
- Xetra Change Password
- Xetra Delete All Orders And Quotes
- Xetra Delete Energy Block Bid
- Xetra Delete Energy Hourly Bid
- Xetra Delete OTC Trade
- Xetra Delete Order
- Xetra Delete Stop Order
- Xetra Delete Subgroup Betreuer License
- Xetra Enter Energy Block Bid
- Xetra Enter Energy Hourly Bid
- Xetra Enter OTC Trade
- Xetra Enter Order
- Xetra Enter Stop Order
- Xetra Inquire Energy Auction Detail
- Xetra Inquire Energy Block Bid
- Xetra Inquire Energy Hourly Bid
- Xetra Inquire Member Order
- Xetra Inquire Order
- Xetra Inquire Subgroup Betreuer License

Xetra Modify Energy Block Bid  
Xetra Modify Order  
Xetra Modify Stop Order  
Xetra Reset Password

Where received:

- Xetra Inquire Energy Auction Detail
- Xetra Inquire Energy Block Bid
- Xetra Inquire Energy Hourly Bid
- Xetra Inquire Member Order
- Xetra Inquire Member Trade
- Xetra Inquire Order
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Specialist Order
- Xetra Inquire Trade
- Xetra Subscribe Issuer Specific Information
- Xetra Subscribe Order Execution Confirmation
- Xetra Subscribe Quote Execution Confirmation
- Xetra Subscribe Trade Confirmation

## 7.281 password

Description This password is used to authorize login to an Exchange Service, e.g. Xetra or Xetra Retransmission. The password is specified by the application and passed to the appropriate entry point, which is VCI\_Login.

| <u>Type</u> | <u>Size</u>              | <u>Format</u>  |
|-------------|--------------------------|----------------|
| char[]      | XETRA_LOGIN_MAX_PWDID(8) | alphanumeric 8 |

Where sent: Xetra Login

## 7.282 peakSizeQty

Description Largest quantity of an iceberg order that is visible to the market. This quantity remains constant despite of any execution. For information concerning the peak size quantity of an iceberg order which is actually visible to the market please refer to the description of field 'remPeakQty'.

---

| <u>Type</u> | <u>Size</u>             | <u>Format</u> |
|-------------|-------------------------|---------------|
| char[]      | PEAK_SIZE_QTY_LEN(12)+1 | Volume        |

Where sent: Xetra Enter Order  
Xetra Modify Order

Where received: Xetra Inquire Member Order  
Xetra Inquire Order  
Xetra Inquire Specialist Order  
Xetra Subscribe Order Execution Confirmation  
Xetra Subscribe Specialist Specific Information

## 7.283 postTrdAty

Description Indicates whether post trade anonymity is enabled for the respective instrument. For instruments the central counterpart is applied for constant PTA\_CCP is sent.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> | <u>Description</u> |
|--------------------|-----------------|--------------------|
| PTA_ON             | 'P'             | On                 |
| PTA_OFF            | ' '             | Off                |
| PTA_CCP            | 'C'             | CCP applied        |

Where received: Xetra Inquire Full Instrument  
Xetra Inquire Instrument

## 7.284 potExecQty

Description This field specifies the potential executable volume. It is disseminated in the Issuer Trading model to the Issuer (Quote Provider) during the auction call phase.

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| <u>Type</u> | <u>Size</u>           | <u>Format</u> |
|-------------|-----------------------|---------------|
| char[]      | CSHM_VOLUME_LEN(12)+1 | Volume        |

Where received: Xetra Subscribe Issuer Specific Information

## 7.285 prcAlrtCod

Description This field indicates the result of the price validation.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> | <u>Description</u>       |
|--------------------|-----------------|--------------------------|
| XETRA_CONST_SPACE  | ' '             | Validation successful    |
| ALRT_COD_ALERT     | 'A'             | Validation failed, alert |
| ALRT_COD_NONE      | 'N'             | Not validated            |

Where received: Xetra Approve OTC Trade  
Xetra Delete OTC Trade  
Xetra Enter OTC Trade  
Xetra Inquire OTC Trade  
Xetra Subscribe OTC Information

## 7.286 prcAltMktInd

Description Indicates that the reported OTC trade price is determined by factors other than the current market valuation.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> | <u>Description</u> |
|--------------------|-----------------|--------------------|
| XETRA_CONST_NO     | 'N'             | Market Price       |
| XETRA_CONST_YES    | 'Y'             | Alternative Price  |

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Where sent: Xetra Approve OTC Trade  
Xetra Delete OTC Trade  
Xetra Enter OTC Trade

Where received: Xetra Inquire OTC Trade  
Xetra Subscribe OTC Information

## 7.287 prcCurrCod

Description The ISO Code of the currency in which a price is quoted/shown.

| <u>Type</u> | <u>Size</u>         | <u>Format</u>  |
|-------------|---------------------|----------------|
| char[]      | PRC_CURR_COD_LEN(3) | alphanumeric 3 |

Where sent: Xetra Modify Trade

Where received: Xetra Inquire All Trades  
Xetra Inquire Member Trade  
Xetra Inquire Own Member Trade  
Xetra Inquire Own Trade  
Xetra Inquire Trade  
Xetra Subscribe All Trade Prices  
Xetra Subscribe Trade Confirmation

## 7.288 prcNegolnd

Description The negotiated price indicator can be used to indicate that the OTC trade price is a negotiated price.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

---

| <u>Valid Value</u> | <u>Explicit</u> | <u>Description</u> |
|--------------------|-----------------|--------------------|
| XETRA_CONST_NO     | 'N'             | Market Price       |
| XETRA_CONST_YES    | 'Y'             | Negotiated Price   |

Where sent: Xetra Approve OTC Trade  
Xetra Delete OTC Trade  
Xetra Enter OTC Trade

Where received: Xetra Inquire OTC Trade  
Xetra Subscribe OTC Information

## 7.289 prcRsblChkFlg

Description Indicates whether a Price-Reasonability-Check will be performed or not.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> | <u>Description</u>       |
|--------------------|-----------------|--------------------------|
| XETRA_CONST_YES    | 'Y'             | Check price resonability |
| XETRA_CONST_NO     | 'N'             | Don't check              |

Where sent: Xetra Enter Mass Quote  
Xetra Enter Order  
Xetra Enter Quote  
Xetra Enter Stop Order  
Xetra Modify Order  
Xetra Modify Stop Order

## 7.290 prcsProdState

Description The code of the trading phase of an instrument.

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| <u>Type</u> | <u>Size</u>            | <u>Format</u>  |
|-------------|------------------------|----------------|
| char[]      | PRCS_PROD_STATE_LEN(5) | alphanumeric 5 |

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| <u>Valid Value</u>     | <u>Explicit</u> | <u>Description</u>                                   |
|------------------------|-----------------|------------------------------------------------------|
| PRCS_STS_VAL_COD_START | "START"         | Start                                                |
| PRCS_STS_VAL_COD_PRETR | "PRETR"         | Pre Trading                                          |
| PRCS_STS_VAL_COD_BETW  | "BETW "         | In Between Auction                                   |
| PRCS_STS_VAL_COD_POSTR | "POSTR"         | Post Trading                                         |
| PRCS_STS_VAL_COD_ADD   | "ADD "          | Add                                                  |
| PRCS_STS_VAL_COD_DEL   | "DEL "          | Delete                                               |
| PRCS_STS_VAL_COD_ENDTR | "ENDTR"         | End Of Trade                                         |
| PRCS_STS_VAL_COD_TRADE | "TRADE"         | Continuous Trading                                   |
| PRCS_STS_VAL_COD_VOLA  | "VOLA "         | Volatility Interruption (VOLA) of Continuous Trading |
| PRCS_STS_VAL_COD_HALT  | "HALT "         | Halt                                                 |
| PRCS_STS_VAL_COD_SUSP  | "SUSP "         | Suspend                                              |
| PRCS_STS_VAL_COD_OCALL | "OCALL"         | Opening Auction Call                                 |
| PRCS_STS_VAL_COD_ICALL | "ICALL"         | Intra Day Auction Call                               |
| PRCS_STS_VAL_COD_CCALL | "CCALL"         | Closing Auction Call                                 |
| PRCS_STS_VAL_COD_OPOBB | "OPOBB"         | Opening Auction Pre-Orderbook Balancing              |
| PRCS_STS_VAL_COD_IPOBB | "IPOBB"         | Intra Day Auction Orderbook Balancing                |
| PRCS_STS_VAL_COD_CPOBB | "CPOBB"         | Closing Auction Pre-Orderbook Balancing              |
| PRCS_STS_VAL_COD_OOBB  | "OOBB "         | Opening Auction Orderbook Balancing                  |
| PRCS_STS_VAL_COD_IOBB  | "IOBB "         | Intra Day Auction Orderbook Balancing                |
| PRCS_STS_VAL_COD_COBB  | "COBB "         | Closing Auction Orderbook Balancing                  |
| PRCS_STS_VAL_COD_OIPO  | "OIPO "         | Opening Auction IPO Call                             |
| PRCS_STS_VAL_COD_OFRZ  | "OFRZ "         | Opening Auction IPO Freeze                           |
| PRCS_STS_VAL_COD_IIPO  | "IIPO "         | Intra Day Auction IPO Call                           |
| PRCS_STS_VAL_COD_IFRZ  | "IFRZ "         | Intra Day Auction IPO Freeze                         |
| PRCS_STS_VAL_COD_MICAL | "MICAL"         | Manual Intraday Auction Call                         |
| PRCS_STS_VAL_COD_MIFRZ | "MIFRZ"         | Manual Intraday Auction Freeze                       |
| PRCS_STS_VAL_COD_XPREC | "XPREC"         | Continuous Auction Pre-Call                          |
| PRCS_STS_VAL_COD_XCALL | "XCALL"         | Continuous Auction Call                              |
| PRCS_STS_VAL_COD_XFRZ  | "XFRZ "         | Continuous Auction Freeze                            |
| PRCS_STS_VAL_COD_CFRZ  | "CFRZ "         | Call Freeze                                          |
| PRCS_STS_VAL_COD_CUNF  | "CUNF "         | Call Unfreeze                                        |

Where received: Xetra Inquire Instrument Trading Control

## 7.291 prcsStsValCod

**Description** The code/identifier of a trading phase or fast market status. A list of explanation of those trading phases can be found in the *Exchange Trading System User Guide*.

| <u>Type</u> | <u>Size</u>             | <u>Format</u>  |
|-------------|-------------------------|----------------|
| char[]      | PRCS_STS_VAL_COD_LEN(5) | alphanumeric 5 |

| <u>Valid Value</u>     | <u>Explicit</u> | <u>Description</u>                                   |
|------------------------|-----------------|------------------------------------------------------|
| PRCS_STS_VAL_COD_START | "START"         | Start                                                |
| PRCS_STS_VAL_COD_PRETR | "PRETR"         | Pre Trading                                          |
| PRCS_STS_VAL_COD_BETW  | "BETW "         | In Between Auction                                   |
| PRCS_STS_VAL_COD_POSTR | "POSTR"         | Post Trading                                         |
| PRCS_STS_VAL_COD_ADD   | "ADD "          | Add                                                  |
| PRCS_STS_VAL_COD_DEL   | "DEL "          | Delete                                               |
| PRCS_STS_VAL_COD_ENDTR | "ENDTR"         | End Of Trade                                         |
| PRCS_STS_VAL_COD_TRADE | "TRADE"         | Continuous Trading                                   |
| PRCS_STS_VAL_COD_VOLA  | "VOLA "         | Volatility Interruption (VOLA) of Continuous Trading |
| PRCS_STS_VAL_COD_HALT  | "HALT "         | Halt                                                 |
| PRCS_STS_VAL_COD_SUSP  | "SUSP "         | Suspend                                              |
| PRCS_STS_VAL_COD_OCALL | "OCALL"         | Opening Auction Call                                 |
| PRCS_STS_VAL_COD_ICALL | "ICALL"         | Intra Day Auction Call                               |
| PRCS_STS_VAL_COD_ECALL | "ECALL"         | End-of-day Auction Call                              |
| PRCS_STS_VAL_COD_CCALL | "CCALL"         | Closing Auction Call                                 |
| PRCS_STS_VAL_COD_OPOBB | "OPOBB"         | Opening Auction Pre-Orderbook Balancing              |
| PRCS_STS_VAL_COD_IPOBB | "IPOBB"         | Intra Day Auction Orderbook Balancing                |
| PRCS_STS_VAL_COD_EPOBB | "EPOBB"         | End-of-day Auction Pre-Orderbook Balancing           |
| PRCS_STS_VAL_COD_CPOBB | "CPOBB"         | Closing Auction Pre-Orderbook Balancing              |
| PRCS_STS_VAL_COD_OOBB  | "OOBB "         | Opening Auction Orderbook Balancing                  |
| PRCS_STS_VAL_COD_IOBB  | "IOBB "         | Intra Day Auction Orderbook Balancing                |
| PRCS_STS_VAL_COD_EOBB  | "EOBB "         | End-of-day Auction Orderbook Balancing               |
| PRCS_STS_VAL_COD_COBB  | "COBB "         | Closing Auction Orderbook Balancing                  |
| PRCS_STS_VAL_COD_OIPO  | "OIPO "         | Opening Auction IPO Call                             |
| PRCS_STS_VAL_COD_OFRZ  | "OFRZ "         | Opening Auction IPO Freeze                           |
| PRCS_STS_VAL_COD_IIPO  | "IIPO "         | Intra Day Auction IPO Call                           |
| PRCS_STS_VAL_COD_IFRZ  | "IFRZ "         | Intra Day Auction IPO Freeze                         |
| PRCS_STS_VAL_COD_EQUON | "EQUON"         | Equity Fast Market On                                |
| PRCS_STS_VAL_COD_EQUOF | "EQUOF"         | Equity Fast Market Off                               |

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|                        |          |                                |
|------------------------|----------|--------------------------------|
| PRCS_STS_VAL_COD_BONON | "BONON"  | Bond Fast Market On            |
| PRCS_STS_VAL_COD_BONOF | "BONOF"  | Bond Fast Market Off           |
| PRCS_STS_VAL_COD_WARON | "WARON"  | Warrant Fast Market On         |
| PRCS_STS_VAL_COD_WAROF | "WAROF"  | Warrant Fast Market Off        |
| PRCS_STS_VAL_COD_MICAL | "MICAL " | Manual Intraday Auction Call   |
| PRCS_STS_VAL_COD_MIFRZ | "MIFRZ"  | Manual Intraday Auction Freeze |
| PRCS_STS_VAL_COD_XPREC | "XPREC"  | Continuous Auction Pre-Call    |
| PRCS_STS_VAL_COD_XCALL | "XCALL " | Continuous Auction Call        |
| PRCS_STS_VAL_COD_XFRZ  | "XFRZ "  | Continuous Auction Freeze      |
| PRCS_STS_VAL_COD_CFRZ  | "CFRZ "  | Call Freeze                    |
| PRCS_STS_VAL_COD_CUNF  | "CUNF "  | Call Unfreeze                  |

Where received:

- Xetra Inquire Inside Market
- Xetra Subscribe Inside Market
- Xetra Subscribe Issuer Specific Information
- Xetra Subscribe Specialist Specific Information
- Xetra Subscribe State Change Information

## 7.292 prcsTrnCod

Description                      Short code for a Trading Phase for Instrument Trading Phase transition entered by a Specialist or Market Supervision or triggered by the system.

| <u>Type</u> | <u>Size</u>         | <u>Format</u>  |
|-------------|---------------------|----------------|
| char[]      | PRCS_TRN_COD_LEN(2) | alphanumeric 2 |

| <u>Valid Value</u> | <u>Explicit</u> | <u>Description</u>                              |
|--------------------|-----------------|-------------------------------------------------|
| PRCS_TRN_COD_PT    | "PT"            | Switch to pretrading                            |
| PRCS_TRN_COD_OA    | "OA"            | Switch to opening auction                       |
| PRCS_TRN_COD_AU    | "AU"            | Switch to intraday auction                      |
| PRCS_TRN_COD_CA    | "CA"            | Switch to closing auction                       |
| PRCS_TRN_COD_BA    | "BA"            | Switch to between auctions                      |
| PRCS_TRN_COD_CL    | "CL"            | Switch to post trading                          |
| PRCS_TRN_COD_ED    | "ED"            | Switch to end trading                           |
| PRCS_TRN_COD_HT    | "HT"            | Halt product                                    |
| PRCS_TRN_COD_SP    | "SP"            | Switch to suspended                             |
| PRCS_TRN_COD_US    | "US"            | Switch to unsuspended                           |
| PRCS_TRN_COD_NT    | "CT"            | Switch to netting (to start continuous trading) |
| PRCS_TRN_COD_OB    | "OB"            | Switch (pre) order book balancing               |
| PRCS_TRN_COD_PO    | "PO"            | Switch to OBB (internal use only)               |
| PRCS_TRN_COD_II    | "II"            | Switch to intraday ipo                          |
| PRCS_TRN_COD_IF    | "IF"            | Switch to intraday ipo freeze                   |
| PRCS_TRN_COD_OI    | "OI"            | Switch to opening ipo                           |
| PRCS_TRN_COD_OF    | "OF"            | Switch to opening ipo freeze                    |
| PRCS_TRN_COD_QI    | "QI"            | Switch to Quote Driven ipo                      |
| PRCS_TRN_COD_QF    | "QF"            | Switch to Quote Driven ipo freeze               |
| PRCS_TRN_COD_PC    | "PC"            | Switch to pre auction call                      |
| PRCS_TRN_COD_UF    | "UF"            | Unfreeze product                                |
| PRCS_TRN_COD_FR    | "FR"            | Freeze product                                  |
| PRCS_TRN_COD_OX    | "OX"            | Unfreeze product                                |
| PRCS_TRN_COD_CX    | "CX"            | Unfreeze product                                |
| PRCS_TRN_COD_EA    | "EA"            | Unfreeze product                                |
| PRCS_TRN_COD_MC    | "MC"            | Switch to manual intraday call                  |
| PRCS_TRN_COD_MF    | "MF"            | Switch to manual intraday freeze                |
| PRCS_TRN_COD_UH    | "UH"            | Market unhalt                                   |
| PRCS_TRN_COD_RB    | "RB"            | Set system ready for batch                      |

Where sent: Xetra Modify Instrument Trading Control

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## 7.293 proplnd

**Description** An indicator expressing whether a user is permitted to act on a proprietary account. This indicator is set by the Member. The field specific Valid Value constants are deprecated - please use the global ones instead.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> |
|--------------------|-----------------|
| PROP_IND_NO        | 'N'             |
| PROP_IND_YES       | 'Y'             |
| XETRA_CONST_NO     | 'N'             |
| XETRA_CONST_YES    | 'Y'             |

**Where sent:**

- Xetra Add User
- Xetra Delete User
- Xetra Inquire User
- Xetra Modify User

**Where received:**

- Xetra Add User
- Xetra Inquire User
- Xetra Inquire User List
- Xetra Modify User

## 7.294 qrTim

**Description** The time recorded on a Quote Request on receipt by the Exchange.

| <u>Type</u> | <u>Size</u>   | <u>Format</u> |
|-------------|---------------|---------------|
| char[]      | QR_TIM_LEN(8) | Time          |

**Where received:** Xetra Subscribe Quote Request

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## 7.295 qtyAlrtCod

Description This field indicates the result of the quantity validation.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> | <u>Description</u>       |
|--------------------|-----------------|--------------------------|
| XETRA_CONST_SPACE  | ' '             | Validation successful    |
| ALRT_COD_ALERT     | 'A'             | Validation failed, alert |
| ALRT_COD_NONE      | 'N'             | Not validated            |

Where received:

- Xetra Approve OTC Trade
- Xetra Delete OTC Trade
- Xetra Enter OTC Trade
- Xetra Inquire OTC Trade
- Xetra Subscribe OTC Information

## 7.296 quoBookInd

Description Indicator for instruments traded in a quote book. Orders with execution restriction 'FOK' / 'IOC' only are accepted.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> |
|--------------------|-----------------|
| QUO_BOOK_IND_NO    | 'N'             |
| QUO_BOOK_IND_YES   | 'Y'             |
| XETRA_CONST_NO     | 'N'             |
| XETRA_CONST_YES    | 'Y'             |

Where received:

- Xetra Inquire Full Instrument
- Xetra Inquire Instrument

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## 7.297 quoDelInd

Description This field indicates whether to perform a quote delete on heartbeat stop.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> |
|--------------------|-----------------|
| EXCH_CONST_YES     | 'Y'             |
| EXCH_CONST_NO      | 'N'             |

Where sent: Xetra Stop Heartbeat

## 7.298 quoExePrcBuy

Description The price applied to the buy side of a Quote.

| <u>Type</u> | <u>Size</u>               | <u>Format</u> |
|-------------|---------------------------|---------------|
| char[]      | QUO_EXE_PRC_BUY_LEN(13)+1 | Price         |

Where sent: Xetra Enter Mass Quote  
Xetra Enter Quote

Where received: Xetra Inquire Quote  
Xetra Subscribe Quote Execution Confirmation

## 7.299 quoExePrcSel

Description The price applied to the sell side of a Quote.

| <u>Type</u> | <u>Size</u>               | <u>Format</u> |
|-------------|---------------------------|---------------|
| char[]      | QUO_EXE_PRC_SEL_LEN(13)+1 | Price         |

---



Where sent: Xetra Enter Mass Quote  
Xetra Enter Quote

Where received: Xetra Inquire Quote  
Xetra Subscribe Quote Execution Confirmation

### 7.300 quoQtyBuy

Description The number of units of an instrument that constitute the buy side of a quote.

| <u>Type</u> | <u>Size</u>           | <u>Format</u> |
|-------------|-----------------------|---------------|
| char[]      | QUO_QTY_BUY_LEN(12)+1 | Volume        |

Where sent: Xetra Enter Mass Quote  
Xetra Enter Quote

Where received: Xetra Inquire Quote  
Xetra Subscribe Quote Execution Confirmation

### 7.301 quoQtySel

Description The number of units of an instrument that constitute the sell side of a quote.

| <u>Type</u> | <u>Size</u>           | <u>Format</u> |
|-------------|-----------------------|---------------|
| char[]      | QUO_QTY_SEL_LEN(12)+1 | Volume        |

Where sent: Xetra Enter Mass Quote  
Xetra Enter Quote

Where received: Xetra Inquire Quote  
Xetra Subscribe Quote Execution Confirmation

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### 7.302 quoTimMax

**Description** This field is one of a set of filter criteria that can be specified by a Designated Sponsor to restrict quote inquiry to a particular range. This field specifies the most recent time for which quote inquiry is required.

| <u>Type</u> | <u>Size</u>        | <u>Format</u> |
|-------------|--------------------|---------------|
| char[]      | QUO_TIM_MAX_LEN(8) | Time          |

**Where sent:** Xetra Inquire Quote

### 7.303 quoTimMin

**Description** This field is one of a set of filter criteria that can be specified by a Designated Sponsor to restrict quote inquiry to a particular range. This field specifies the furthest time in the past for which quote inquiry is required.

| <u>Type</u> | <u>Size</u>        | <u>Format</u> |
|-------------|--------------------|---------------|
| char[]      | QUO_TIM_MIN_LEN(8) | Time          |

**Where sent:** Xetra Inquire Quote

### 7.304 quoTranTimBuy

**Description** Quote transaction time of the buy-side.

| <u>Type</u> | <u>Size</u>             | <u>Format</u> |
|-------------|-------------------------|---------------|
| char[]      | QUO_TRAN_TIM_BUY_LEN(8) | Time          |

**Where received:** Xetra Inquire Quote

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### 7.305 quoTranTimSel

Description Quote transaction time of the sell-side.

| <u>Type</u> | <u>Size</u>             | <u>Format</u> |
|-------------|-------------------------|---------------|
| char[]      | QUO_TRAN_TIM_SEL_LEN(8) | Time          |

Where received: Xetra Inquire Quote

### 7.306 quotTypInd

Description Quote Type Indicator is used in the continuous auction (HV) trading model to indicate price dissemination without turnover. Price without Turnover quote lead to a possible price without turnover.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u>         | <u>Explicit</u> | <u>Description</u>                         |
|----------------------------|-----------------|--------------------------------------------|
| XETRA_CONST_SPACE          | ' '             | Standard quote                             |
| QUOT_TYP_IND_FORCE_PRC_DET | 'F'             | Matching quote (force price determination) |
| QUOT_TYP_IND_WOUT_TURNOVER | 'W'             | Price without turnover quote               |

Where sent: Xetra Enter Mass Quote  
Xetra Enter Quote

### 7.307 rawActCod

Description Indicates whether a report is available in raw data format.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

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| <u>Valid Value</u> | <u>Explicit</u> |
|--------------------|-----------------|
| XETRA_CONST_YES    | 'Y'             |
| XETRA_CONST_NO     | 'N'             |

Where received: Xetra Inquire Report Selection List  
Xetra Modify Report Selection

### 7.308 rawdMbrCrtSltCod

Description Report member current selection code of raw data report.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> |
|--------------------|-----------------|
| XETRA_CONST_YES    | 'Y'             |
| XETRA_CONST_NO     | 'N'             |

Where sent: Xetra Inquire Report Selection List  
Xetra Modify Report Selection

Where received: Xetra Inquire Report Selection List  
Xetra Modify Report Selection

### 7.309 remPeakQty

Description The quantity of an iceberg order that is visible to the market. If a peak was partially executed the remaining peak quantity of an iceberg order is smaller than the peak size quantity.

| <u>Type</u> | <u>Size</u>            | <u>Format</u> |
|-------------|------------------------|---------------|
| char[]      | REM_PEAK_QTY_LEN(12)+1 | Volume        |

Where received: Xetra Inquire Member Order  
Xetra Inquire Order  
Xetra Inquire Specialist Order  
Xetra Subscribe Order Execution Confirmation  
Xetra Subscribe Specialist Specific Information

### 7.310 reptHisDat

Description This date must be specified when requesting a historical report.

| <u>Type</u> | <u>Size</u>         | <u>Format</u> |
|-------------|---------------------|---------------|
| char[]      | REPT_HIS_DAT_LEN(8) | Date          |

Where sent: Xetra Inquire Report Selection List  
Xetra Modify Report Selection

### 7.311 reptIdCod

Description The coded identifier for a report, e.g. "RPTTC530".

| <u>Type</u> | <u>Size</u>        | <u>Format</u>  |
|-------------|--------------------|----------------|
| char[]      | REPT_ID_COD_LEN(8) | alphanumeric 8 |

Where received: Xetra Inquire Report Selection List  
Xetra Modify Report Selection

### 7.312 reptIdCodKey

Description The coded identifier for a report, e.g. "RPTTC530".

| <u>Type</u> | <u>Size</u>            | <u>Format</u>  |
|-------------|------------------------|----------------|
| char[]      | REPT_ID_COD_KEY_LEN(8) | alphanumeric 8 |

---

Where sent: Xetra Inquire Report Selection List  
Xetra Modify Report Selection

### 7.313 reptMbrCrtSltCod

Description Report member current selection code.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> |
|--------------------|-----------------|
| XETRA_CONST_YES    | 'Y'             |
| XETRA_CONST_NO     | 'N'             |

Where sent: Xetra Inquire Report Selection List  
Xetra Modify Report Selection

Where received: Xetra Inquire Report Selection List  
Xetra Modify Report Selection

### 7.314 reptNam

Description The long name of the report.

| <u>Type</u> | <u>Size</u>      | <u>Format</u>   |
|-------------|------------------|-----------------|
| char[]      | REPT_NAM_LEN(30) | alphanumeric 30 |

Where received: Xetra Inquire Report Selection List  
Xetra Modify Report Selection

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### 7.315 reptPrntFrqCod

Description                      The frequency with which a Report is produced and made available to the requester. E.g. daily, monthly, annually.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u>        | <u>Explicit</u> |
|---------------------------|-----------------|
| REPT_PRN_FRQ_COD_DAILY    | 'D'             |
| REPT_PRN_FRQ_COD_MONTHLY  | 'M'             |
| REPT_PRN_FRQ_COD_ANNUALLY | 'A'             |

Where received:                      Xetra Inquire Report Selection List  
Xetra Modify Report Selection

### 7.316 rescAccLvlNo

Description                      This field contains the code describing the level of authorization granted to a resource type. The following table depicts the relation between the respective resource and the position of the field in the response. Please note: User authorization may not be validated on the back end since a couple of requests are processed on the front end only. Further information can be found in the "User Authorization Concept" section (see Reference Tables).

| <u>Type</u> | <u>Size</u> | <u>Format</u> |
|-------------|-------------|---------------|
| char        | 1           | numeric 1     |

| <u>Valid Value</u>        | <u>Explicit</u> |
|---------------------------|-----------------|
| RESC_ACC_LVL_NO_NO_ACCESS | '0'             |
| RESC_ACC_LVL_NO_ACCESS    | '1'             |

---

Where sent:

- Xetra Add User
- Xetra Delete User
- Xetra Inquire User
- Xetra Modify User

Where received:

- Xetra Add User
- Xetra Inquire User
- Xetra Modify User

### 7.317 reserved\_1

Description This field is for internal use only.

| <u>Type</u> | <u>Size</u> | <u>Format</u> |
|-------------|-------------|---------------|
| char        | 1           | integer 2     |

Where sent:

- Xetra Subscribe DS/LM Quote Request
- Xetra Subscribe OTC Information
- Xetra Subscribe Order Execution Confirmation
- Xetra Subscribe Trade Confirmation

### 7.318 reserved\_2

Description This field is for internal use only.

| <u>Type</u> | <u>Size</u> | <u>Format</u> |
|-------------|-------------|---------------|
| char        | 1           | integer 4     |

Where sent:

- Xetra Subscribe DS/LM Quote Request
- Xetra Subscribe OTC Information
- Xetra Subscribe Order Execution Confirmation
- Xetra Subscribe Trade Confirmation

---



### 7.319 reserved\_3

Description This field is for internal use only.

| <u>Type</u> | <u>Size</u> | <u>Format</u> |
|-------------|-------------|---------------|
| char        | 1           | integer 4     |

Where sent:

- Xetra Subscribe DS/LM Quote Request
- Xetra Subscribe OTC Information
- Xetra Subscribe Order Execution Confirmation
- Xetra Subscribe Trade Confirmation

### 7.320 resubmitNo

Description The resubmission number identifies the resubmission requests.

| <u>Type</u> | <u>Size</u>        | <u>Format</u> |
|-------------|--------------------|---------------|
| char[]      | RESUBMIT_NO_LEN(9) | numeric 9     |

Where received:

- Xetra Subscribe Order Execution Confirmation
- Xetra Subscribe Quote Execution Confirmation
- Xetra Subscribe Specialist Specific Information

### 7.321 reTransData

Description Data retransmitted in response to a request for broadcast retransmission.

| <u>Type</u> | <u>Size</u>             | <u>Format</u> |
|-------------|-------------------------|---------------|
| char[]      | RE_TRANS_DATA_LEN(3500) | binary 3500   |

Where received: Xetra Request Broadcast Retransmission

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### 7.322 rondLotQty

Description                      The quantity, in number of units for an instrument, which applies for a round lot.

| <u>Type</u> | <u>Size</u>            | <u>Format</u> |
|-------------|------------------------|---------------|
| char[]      | ROND_LOT_QTY_LEN(12)+1 | Volume        |

Where received:                      Xetra Inquire Full Instrument  
Xetra Inquire Instrument

### 7.323 rtnCod

Description                      This field returns a completion code for each single record of a multi record transaction.

| <u>Type</u> | <u>Size</u>    | <u>Format</u> |
|-------------|----------------|---------------|
| char[]      | RTN_COD_LEN(5) | numeric 5     |

Where received:                      Xetra Enter Mass Quote  
Xetra Inquire Full Instrument  
Xetra Inquire High Level Instrument List

### 7.324 secuOfficialInd

Description                      Indicates whether external price information describes an official index value.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u>    | <u>Explicit</u> |
|-----------------------|-----------------|
| SECU_OFFICIAL_IND_NO  | '*'             |
| SECU_OFFICIAL_IND_YES | ' '             |

---

Where received: Xetra Subscribe Ticker

### 7.325 segOrInstFlg

Description The Segment Order Instrument Flag indicates whether an instrument or a list of instruments belonging one control segment is object of trading schedule control.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u>    | <u>Explicit</u> | <u>Description</u> |
|-----------------------|-----------------|--------------------|
| SEG_OR_INST_FLG_SEG   | 'S'             | Segment            |
| SEG_OR_INST_FLG_INSTR | 'I'             | Instrument         |
| SEG_OR_INST_FLG_EXCH  | 'E'             | Exchange           |

Where sent: Xetra Inquire Instrument Trading Control  
Xetra Modify Instrument Trading Control

### 7.326 setlMd

Description Specifies the settlement payment type. 'DVP' means Delivery versus payment, 'DAP' is Delivery and payment and 'DFP' specifies Delivery free of payment.

| <u>Type</u> | <u>Size</u>    | <u>Format</u>  |
|-------------|----------------|----------------|
| char[]      | SETL_MD_LEN(3) | alphanumeric 3 |

| <u>Valid Value</u> | <u>Explicit</u> |
|--------------------|-----------------|
| SETL_MD_DVP        | "DVP"           |
| SETL_MD_DAP        | "DAP"           |
| SETL_MD_DFP        | "DFP"           |

---

Where sent: Xetra Approve OTC Trade  
Xetra Delete OTC Trade  
Xetra Enter OTC Trade

Where received: Xetra Inquire OTC Trade  
Xetra Subscribe OTC Information

### 7.327 setlPeriodFlg

Description Indicates the number of business days from trade execution after which settlement is to be effected. National means T+2 days, international is T+3 days.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u>            | <u>Explicit</u> |
|-------------------------------|-----------------|
| SETL_PERIOD_FLG_NATIONAL      | 'N'             |
| SETL_PERIOD_FLG_INTERNATIONAL | 'I'             |

Where sent: Xetra Approve OTC Trade  
Xetra Delete OTC Trade  
Xetra Enter OTC Trade

Where received: Xetra Inquire Full Instrument

### 7.328 setlTypCod

Description The current settlement type. 'DVP' means Delivery versus payment, 'DAP' is Delivery and payment and 'DFP' specifies Delivery free of payment.

| <u>Type</u> | <u>Size</u>         | <u>Format</u>  |
|-------------|---------------------|----------------|
| char[]      | SETL_TYP_COD_LEN(3) | alphanumeric 3 |

---

| <u>Valid Value</u>     | <u>Explicit</u> |
|------------------------|-----------------|
| SETL_MD_DAP            | "DAP"           |
| SETL_MD_DFP            | "DFP"           |
| SETL_MD_DVP            | "DVP"           |
| SETL_TYP_COD_CASH      | 'C'             |
| SETL_TYP_COD_DERIVATES | 'D'             |
| SETL_TYP_COD_NOTIONAL  | 'N'             |
| SETL_TYP_COD_SHARES    | 'S'             |

Where received: Xetra Inquire Member Trade  
Xetra Inquire Own Member Trade  
Xetra Inquire Own Trade  
Xetra Inquire Trade  
Xetra Subscribe Trade Confirmation

### 7.329 snrInd

Description Signifies whether a trader is a senior trader and is therefore granted certain access privileges.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> |
|--------------------|-----------------|
| SNR_IND_NO         | 'N'             |
| SNR_IND_YES        | 'Y'             |
| XETRA_CONST_NO     | 'N'             |
| XETRA_CONST_YES    | 'Y'             |

Where sent: Xetra Add User  
Xetra Delete User  
Xetra Inquire User  
Xetra Modify User

Where received:

- Xetra Add User
- Xetra Inquire User
- Xetra Inquire User List
- Xetra Modify User

### 7.330 specMemblId

Description The Member ID of the Specialist comprising institution (3 char) and branch (2 char).

| Type   | Size                | Format         |
|--------|---------------------|----------------|
| char[] | SPEC_MEMB_ID_LEN(5) | alphanumeric 5 |

Where received:

- Xetra Inquire Filtered Instrument Profile
- Xetra Inquire Full Instrument
- Xetra Inquire Instrument

### 7.331 specPartNoText

Description The user identifier of the Specialist for a given instrument.

| Type   | Size           | Format         |
|--------|----------------|----------------|
| char[] | PART_NO_LEN(3) | alphanumeric 3 |

Where received: Xetra Subscribe Specialist Specific Information

### 7.332 specSubGrp

Description The trader subgroup where the users are authorized to act as Specialists for a given instrument.

| Type   | Size                | Format         |
|--------|---------------------|----------------|
| char[] | SPEC_SUB_GRP_LEN(3) | alphanumeric 3 |

Where received: Xetra Inquire Filtered Instrument Profile  
Xetra Inquire Full Instrument  
Xetra Inquire Instrument  
Xetra Subscribe Specialist Specific Information

### 7.333 sprdFact

Description The maximum spread permissible for a Quote entered by a Designated Sponsor to ensure that the Designated Sponsor is considered for performance measurement. Note valid values for sprdTypCod!

| <u>Type</u> | <u>Size</u>         | <u>Format</u> |
|-------------|---------------------|---------------|
| char[]      | SPRD_FACT_LEN(13)+1 | Price         |

Where received: Xetra Inquire Full Instrument  
Xetra Inquire Instrument

### 7.334 sprdFactLm

Description The maximum spread permissible for a Quote entered by a Liquidity Manager.

| <u>Type</u> | <u>Size</u>            | <u>Format</u> |
|-------------|------------------------|---------------|
| char[]      | SPRD_FACT_LM_LEN(13)+1 | Price         |

Where received: Xetra Inquire Full Instrument  
Xetra Inquire Instrument

### 7.335 sprdMinQty

Description The minimum allowable size of a Quote.

| <u>Type</u> | <u>Size</u>            | <u>Format</u> |
|-------------|------------------------|---------------|
| char[]      | SPRD_MIN_QTY_LEN(12)+1 | Volume        |

---

Where received: Xetra Inquire Full Instrument  
Xetra Inquire Instrument

### 7.336 sprdMinQtyLm

Description The minimum allowable size of a Liquidity Manager's Quote.

| <u>Type</u> | <u>Size</u>               | <u>Format</u> |
|-------------|---------------------------|---------------|
| char[]      | SPRD_MIN_QTY_LM_LEN(12)+1 | Volume        |

Where received: Xetra Inquire Full Instrument  
Xetra Inquire Instrument

### 7.337 sprdTypCod

Description The type of the Quote spread presentation. If sprdTypCod is equal to "P", the sprdFact is the percentage difference between the quoAskPrc and the quoBidPrc. If sprdTypCod is equal to "A", the sprdFact is the absolute difference between the quoAskPrc and the quoBidPrc.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u>    | <u>Explicit</u> |
|-----------------------|-----------------|
| SPRD_TYP_COD_ABSOLUTE | 'A'             |
| SPRD_TYP_COD_PERCENT  | 'P'             |

Where received: Xetra Inquire Full Instrument  
Xetra Inquire Instrument

### 7.338 sprdTypCodLm

Description This field supplies the type of the maximum spread applicable to a Liquidity Manager's quote.

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| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u>    | <u>Explicit</u> |
|-----------------------|-----------------|
| SPRD_TYP_COD_ABSOLUTE | 'A'             |
| SPRD_TYP_COD_PERCENT  | 'P'             |

Where received: Xetra Inquire Full Instrument  
Xetra Inquire Instrument

### 7.339 srpBidAskInd

Description The surplus Bid Ask Indicator.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> |
|--------------------|-----------------|
| XETRA_CONST_BUY    | 'B'             |
| XETRA_CONST_SELL   | 'S'             |
| XETRA_CONST_NO     | 'N'             |

Where received: Xetra Inquire Inside Market  
Xetra Subscribe Inside Market

### 7.340 srpQty

Description The surplus Quantity.

| <u>Type</u> | <u>Size</u>       | <u>Format</u> |
|-------------|-------------------|---------------|
| char[]      | SRP_QTY_LEN(15)+1 | Quantity      |

---

Where received: Xetra Inquire Inside Market  
Xetra Subscribe Inside Market

### 7.341 startStmSeqNo

Description The initial sequence number of a number of broadcast messages requested for retransmission by the application.

| <u>Type</u> | <u>Size</u>              | <u>Format</u>   |
|-------------|--------------------------|-----------------|
| char[]      | START_STM_SEQ_NO_LEN(10) | alphanumeric 10 |

Where sent: Xetra Request Broadcast Retransmission

### 7.342 statChgClas

Description This field indicates the class a state change is related to.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u>     | <u>Explicit</u> | <u>Description</u> |
|------------------------|-----------------|--------------------|
| STAT_CHG_CLAS_EXCHANGE | 'E'             | Exchange           |
| STAT_CHG_CLAS_SYSTEM   | 'S'             | System             |
| STAT_CHG_CLAS_INST     | 'I'             | Instrument         |

Where sent: Xetra Subscribe State Change Information

Where received: Xetra Subscribe State Change Information

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### 7.343 statChgTyp

Description                      This field indicates the type a state change is related to, depending on the state change class (*statChgClas*).

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u>              | <u>Explicit</u> | <u>Description</u>                            |
|---------------------------------|-----------------|-----------------------------------------------|
| STAT_CHG_TYP_NULL               | 'O'             | Exchange/System State Change                  |
| STAT_CHG_TYP_FM_ON_EQU          | 'A'             | System Fast Market On for Equities            |
| STAT_CHG_TYP_FM_ON_BON          | 'B'             | System Fast Market On for Bonds               |
| STAT_CHG_TYP_FM_ON_WAR          | 'C'             | System Fast Market On for Warrants            |
| STAT_CHG_TYP_FM_ON_BAS          | 'D'             | System Fast Market On for Basis Instruments   |
| STAT_CHG_TYP_FM_OFF_EQU         | 'Z'             | System Fast Market Off for Equities           |
| STAT_CHG_TYP_FM_OFF_BON         | 'Y'             | System Fast Market Off for Bonds              |
| STAT_CHG_TYP_FM_OFF_WAR         | 'X'             | System Fast Market Off for Warrants           |
| STAT_CHG_TYP_FM_OFF_BAS         | 'W'             | System Fast Market Off for Basis Instruments  |
| STAT_CHG_TYP_PROD_IND_SUSP      | 'S'             | Instrument suspended                          |
| STAT_CHG_TYP_PROD_IND_UNSP      | 'U'             | Instrument unsuspended                        |
| STAT_CHG_TYP_VOL_IND_EXT_VOLA   | 'E'             | Instrument extended volatility interrupt      |
| STAT_CHG_TYP_VOL_IND_FREEZE     | 'F'             | Instrument freeze within volatility interrupt |
| STAT_CHG_TYP_VOL_IND_VOLA       | 'V'             | Instrument volatility interrupt               |
| STAT_CHG_TYP_MOI_IND_MKT_ORDR   | 'M'             | Instrument market order interrupt             |
| STAT_CHG_TYP_REG_BC_IND         | 'O'             | Instrument crossing period started            |
| STAT_CHG_TYP_CLOSING_BC_IND     | 'C'             | Instrument crossing period closed             |
| STAT_CHG_TYP_KNOCK_OUT          | 'K'             | Instrument knocked out                        |
| STAT_CHG_TYP_KNOCKED_OUT_REVOKE | 'R'             | Instrument knocked out revoke                 |

Where received: Xetra Subscribe State Change Information

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### 7.344 stlAmnt

**Description** The sum of money to be settled. In case of unnetted trades the settlement amount is calculated as the result of the executed quantity multiplied by the trade price (market value). In case of netted trades the netted market value is to be settled. Additionally, an accrued interest may be added to the market value or the netted market value.

| <u>Type</u> | <u>Size</u>        | <u>Format</u> |
|-------------|--------------------|---------------|
| char[]      | STL_AMNT_LEN(15)+1 | Quantity      |

**Where received:** Xetra Inquire Member Trade  
Xetra Inquire Own Member Trade  
Xetra Inquire Own Trade  
Xetra Inquire Trade  
Xetra Subscribe Trade Confirmation

### 7.345 stlCurrCod

**Description** The ISO Code of Currency in which settlement (for a given instrument) is conducted.

| <u>Type</u> | <u>Size</u>         | <u>Format</u>  |
|-------------|---------------------|----------------|
| char[]      | STL_CURR_COD_LEN(3) | alphanumeric 3 |

| <u>Valid Value</u> | <u>Explicit</u> |
|--------------------|-----------------|
| STL_CURR_COD_EUR   | "EUR"           |

**Where received:** Xetra Inquire Full Instrument  
Xetra Inquire Instrument  
Xetra Inquire Member Trade  
Xetra Inquire Order Fee  
Xetra Inquire Own Member Trade  
Xetra Inquire Own Trade  
Xetra Inquire Trade  
Xetra Subscribe Trade Confirmation

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### 7.346 stlCurrExcRat

Description                      The exchange rate which applies to a non-Euro settlement currency. Determined during trade enrichment.

| <u>Type</u> | <u>Size</u>                | <u>Format</u>        |
|-------------|----------------------------|----------------------|
| char[]      | STL_CURR_EXC_RAT_LEN(10)+1 | numeric signed 10, 5 |

Where received:

- Xetra Inquire Member Trade
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Trade
- Xetra Subscribe Trade Confirmation

### 7.347 stlDate

Description                      The date on which settlement is to be effected.

| <u>Type</u> | <u>Size</u>     | <u>Format</u> |
|-------------|-----------------|---------------|
| char[]      | STL_DATE_LEN(8) | Date          |

Where sent:

- Xetra Approve OTC Trade
- Xetra Delete OTC Trade
- Xetra Enter OTC Trade

Where received:

- Xetra Inquire Member Trade
- Xetra Inquire OTC Trade
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Trade
- Xetra Subscribe OTC Information
- Xetra Subscribe Trade Confirmation

### 7.348 stmSeqNo

Description                      The stream sequence number in all messages of streams.

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| <u>Type</u> | <u>Size</u>        | <u>Format</u>   |
|-------------|--------------------|-----------------|
| char[]      | STM_SEQ_NO_LEN(10) | alphanumeric 10 |

Where received:

- Xetra Subscribe DS/LM Quote Request
- Xetra Subscribe Issuer Specific Information
- Xetra Subscribe OTC Information
- Xetra Subscribe Order Execution Confirmation
- Xetra Subscribe Quote Execution Confirmation
- Xetra Subscribe Specialist Specific Information
- Xetra Subscribe Trade Confirmation

### 7.349 stopStmSeqNo

Description                      The final sequence number of a number of broadcast messages requested for retransmission by the application.

| <u>Type</u> | <u>Size</u>             | <u>Format</u>   |
|-------------|-------------------------|-----------------|
| char[]      | STOP_STM_SEQ_NO_LEN(10) | alphanumeric 10 |

| <u>Valid Value</u>   | <u>Explicit</u> |
|----------------------|-----------------|
| STOP_STM_SEQ_NO_HIGH | "9999999999"    |

Where sent:                      Xetra Request Broadcast Retransmission

### 7.350 summerTimBegDat

Description                      This field indicates the date when summer time starts.

| <u>Type</u> | <u>Size</u>      | <u>Format</u> |
|-------------|------------------|---------------|
| char[]      | CSHM_DATE_LEN(8) | Date          |

Where received:                      Xetra Inquire Energy Exchange Parameters

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### 7.351 summerTimBegHr

Description This field indicates the hour that is missing on summer time start.

| <u>Type</u> | <u>Size</u>   | <u>Format</u> |
|-------------|---------------|---------------|
| char[]      | DLV_HR_LEN(2) | numeric 2     |

| <u>Limit Value</u>             | <u>Explicit</u> | <u>Description</u> |
|--------------------------------|-----------------|--------------------|
| CSHM_MIN_SUMMER_TIM_BEG_HR_LIM | 1               | Minimum Limit      |
| CSHM_MAX_SUMMER_TIM_BEG_HR_LIM | 24              | Maximum Limit      |

Where received: Xetra Inquire Energy Exchange Parameters

### 7.352 summerTimEnblInd

Description This field indicates whether summer time handling is enabled or not.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> |
|--------------------|-----------------|
| XETRA_CONST_YES    | 'Y'             |
| XETRA_CONST_NO     | 'N'             |

Where received: Xetra Inquire Energy Exchange Parameters

### 7.353 summerTimEndDat

Description This field indicates the date when summer time ends.

| <u>Type</u> | <u>Size</u>      | <u>Format</u> |
|-------------|------------------|---------------|
| char[]      | CSHM_DATE_LEN(8) | Date          |

---



Where received: Xetra Inquire Energy Exchange Parameters

### 7.354 summerTimEndHr

Description This field indicates the hour that exists twice on summer time end.

| <u>Type</u> | <u>Size</u>   | <u>Format</u> |
|-------------|---------------|---------------|
| char[]      | DLV_HR_LEN(2) | numeric 2     |

| <u>Limit Value</u>             | <u>Explicit</u> | <u>Description</u> |
|--------------------------------|-----------------|--------------------|
| CSHM_MIN_SUMMER_TIM_END_HR_LIM | 1               | Minimum Limit      |
| CSHM_MAX_SUMMER_TIM_END_HR_LIM | 24              | Maximum Limit      |

Where received: Xetra Inquire Energy Exchange Parameters

### 7.355 suppQuoConflnd

Description This field specifies if the sending of quote confirmation broadcast shall be suppressed after entry or deletion of quotes.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> | <u>Description</u>                    |
|--------------------|-----------------|---------------------------------------|
| XETRA_CONST_YES    | 'Y'             | Suppress Quote Confirmation Broadcast |
| XETRA_CONST_NO     | 'N'             | Send Quote Confirmation Broadcast     |

Where sent:  
Xetra Delete Quote  
Xetra Enter Mass Quote  
Xetra Enter Quote

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### 7.356 susInd

Description An indicator used to qualify a Member or Instrument as suspended.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

Where received: Xetra Inquire BEST Executor Flow Provider

### 7.357 text

Description Free text for user-specified comments.

| <u>Type</u> | <u>Size</u>  | <u>Format</u>   |
|-------------|--------------|-----------------|
| char[]      | TEXT_LEN(12) | alphanumeric 12 |

Where sent:

- Xetra Approve OTC Trade
- Xetra Delete OTC Trade
- Xetra Enter Energy Block Bid
- Xetra Enter Energy Hourly Bid
- Xetra Enter OTC Trade
- Xetra Enter Order
- Xetra Enter Quote
- Xetra Enter Stop Order
- Xetra Inquire Execution Confirmation
- Xetra Inquire Quote
- Xetra Modify Energy Block Bid
- Xetra Modify Order
- Xetra Modify Stop Order
- Xetra Modify Trade

Where received:

- Xetra Inquire Energy Block Bid
- Xetra Inquire Energy Hourly Bid
- Xetra Inquire Member Order
- Xetra Inquire Member Trade
- Xetra Inquire OTC Trade
- Xetra Inquire Order
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade

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Xetra Inquire Quote  
Xetra Inquire Specialist Order  
Xetra Inquire Trade  
Xetra Subscribe OTC Information  
Xetra Subscribe Order Execution Confirmation  
Xetra Subscribe Quote Execution Confirmation  
Xetra Subscribe Specialist Specific Information  
Xetra Subscribe Trade Confirmation

### 7.358 textF

Description Free text used for filtering purposes.

| <u>Type</u> | <u>Size</u>    | <u>Format</u>   |
|-------------|----------------|-----------------|
| char[]      | TEXT_F_LEN(12) | alphanumeric 12 |

Where sent:

- Xetra Inquire Member Order
- Xetra Inquire Member Trade
- Xetra Inquire Order
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Trade

### 7.359 ticSize

Description A tick size represents a limit price/range step. Six different tick sizes are possible for an instrument. For equities and warrants tic sizes are set up dependent on the limit. Bonds can be set up with a tic size according to time - to - maturity. The ticSize and the ticVal constitute an array that describes tick sizes dependent on order/quote limit price. The array is sorted and starts with a maximum value (excluded). The parameter values can be retrieved from the market model documentation. Instruments belonging to instrument type Basis are traded with ticSize 0.001.

| <u>Type</u> | <u>Size</u>        | <u>Format</u> |
|-------------|--------------------|---------------|
| char[]      | TIC_SIZE_LEN(13)+1 | Price         |

---

Where received: Xetra Inquire Full Instrument  
Xetra Inquire Instrument

### 7.360 ticVal

**Description** TicVal represents a limit range for which a tick size applies. There are a total of six possible Tick Values for an instrument. The ticSize and the ticVal constitute an array that describes tick sizes dependent on order/quote limit price. The array is sorted and starts with a maximum value (excluded).

| <u>Type</u> | <u>Size</u>       | <u>Format</u> |
|-------------|-------------------|---------------|
| char[]      | TIC_VAL_LEN(13)+1 | Price         |

Where received: Xetra Inquire Full Instrument  
Xetra Inquire Instrument

### 7.361 totNoTrdBest

**Description** This field specifies that total number of Xetra BEST trades that have occurred on the current trading day in a given instrument.

| <u>Type</u> | <u>Size</u>              | <u>Format</u>    |
|-------------|--------------------------|------------------|
| char[]      | TOT_NO_TRD_BEST_LEN(9)+1 | numeric signed 9 |

Where received: Xetra Inquire Inside Market  
Xetra Subscribe Inside Market

### 7.362 tradBuySelCod

**Description** The buy or sell indicator for trades.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> |
|--------------------|-----------------|
| XETRA_CONST_BUY    | 'B'             |
| XETRA_CONST_SELL   | 'S'             |

Where received: Xetra Subscribe Quote Execution Confirmation

### 7.363 tradMtchPrc

Description The price at which the Trade was conducted (matching price), i.e. the price per unit of the instrument traded. For netted trades the matching price of the last matching transaction is sent.

| <u>Type</u> | <u>Size</u>             | <u>Format</u> |
|-------------|-------------------------|---------------|
| char[]      | TRAD_MTCH_PRC_LEN(13)+1 | Price         |

Where sent: Xetra Approve OTC Trade  
Xetra Delete OTC Trade  
Xetra Enter OTC Trade

Where received: Xetra Inquire All Trades  
Xetra Inquire Energy Block Bid  
Xetra Inquire Energy Hourly Bid  
Xetra Inquire Member Trade  
Xetra Inquire OTC Trade  
Xetra Inquire Own Member Trade  
Xetra Inquire Own Trade  
Xetra Inquire Trade  
Xetra Subscribe All Trade Prices  
Xetra Subscribe OTC Information  
Xetra Subscribe Order Execution Confirmation  
Xetra Subscribe Quote Execution Confirmation  
Xetra Subscribe Specialist Specific Information  
Xetra Subscribe Trade Confirmation

### 7.364 tradMtchPrcFromF

Description The lowest trade matching price used to filter trades.

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| <u>Type</u> | <u>Size</u>          | <u>Format</u> |
|-------------|----------------------|---------------|
| char[]      | CSHM_PRICE_LEN(13)+1 | Price         |

| <u>Valid Value</u> | <u>Explicit</u>   |
|--------------------|-------------------|
| MIN_FILT_PRC       | "-99999999999999" |
| MAX_FILT_PRC       | "+99999999999999" |

Where sent: Xetra Inquire All Trades

### 7.365 tradMtchPrcToF

Description The highest trade matching price used to filter trades.

| <u>Type</u> | <u>Size</u>          | <u>Format</u> |
|-------------|----------------------|---------------|
| char[]      | CSHM_PRICE_LEN(13)+1 | Price         |

| <u>Valid Value</u> | <u>Explicit</u>   |
|--------------------|-------------------|
| MIN_FILT_PRC       | "-99999999999999" |
| MAX_FILT_PRC       | "+99999999999999" |

Where sent: Xetra Inquire All Trades

### 7.366 tradMtchQty

Description The executed quantity of one order which could have matched against multiple orders from multiple counterparts at the same price.

| <u>Type</u> | <u>Size</u>             | <u>Format</u> |
|-------------|-------------------------|---------------|
| char[]      | TRAD_MTCH_QTY_LEN(12)+1 | Volume        |

---

Where received: Xetra Inquire Energy Hourly Bid  
Xetra Subscribe Order Execution Confirmation  
Xetra Subscribe Quote Execution Confirmation  
Xetra Subscribe Specialist Specific Information

### 7.367 tranDat

Description Transaction date, for example, a date recorded on an Order on receipt of the Order by the Exchange, or a date recorded on matching/execution of a buy and a sell order, forming a trade.

| Type   | Size            | Format |
|--------|-----------------|--------|
| char[] | TRAN_DAT_LEN(8) | Date   |

Where sent: Xetra Modify Trade

Where received: Xetra Inquire All Trades  
Xetra Inquire Energy Block Bid  
Xetra Inquire Energy Hourly Bid  
Xetra Inquire Member Order  
Xetra Inquire Member Trade  
Xetra Inquire OTC Trade  
Xetra Inquire Order  
Xetra Inquire Own Member Trade  
Xetra Inquire Own Trade  
Xetra Inquire Specialist Order  
Xetra Inquire Trade  
Xetra Subscribe DS/LM Quote Request  
Xetra Subscribe OTC Information  
Xetra Subscribe Order Execution Confirmation  
Xetra Subscribe Specialist Specific Information  
Xetra Subscribe Trade Confirmation

### 7.368 tranDatBuy

Description Transaction date, for example, a date recorded on an Order on receipt of the Order by the Exchange, or a date recorded on matching/execution of a buy order.

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| <u>Type</u> | <u>Size</u>         | <u>Format</u> |
|-------------|---------------------|---------------|
| char[]      | TRAN_DAT_BUY_LEN(8) | Date          |

Where received: Xetra Subscribe Quote Execution Confirmation

### 7.369 tranDatF

Description Transaction date, for example, a date recorded on an Order on receipt of the Order by the Exchange, or a date recorded on matching/execution of a buy and a sell order, forming a trade.

| <u>Type</u> | <u>Size</u>       | <u>Format</u> |
|-------------|-------------------|---------------|
| char[]      | TRAN_DAT_F_LEN(8) | Date          |

Where sent: Xetra Inquire All Trades  
Xetra Inquire Member Trade  
Xetra Inquire Own Member Trade  
Xetra Inquire Own Trade  
Xetra Inquire Trade

### 7.370 tranDatSel

Description Transaction date, for example, a date recorded on an Order on receipt of the Order by the Exchange, or a date recorded on matching/execution of a sell order.

| <u>Type</u> | <u>Size</u>         | <u>Format</u> |
|-------------|---------------------|---------------|
| char[]      | TRAN_DAT_SEL_LEN(8) | Date          |

Where received: Xetra Subscribe Quote Execution Confirmation

### 7.371 tranFeeA

Description The transaction fee for Proprietary.

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| <u>Type</u> | <u>Size</u>          | <u>Format</u>        |
|-------------|----------------------|----------------------|
| char[]      | TRAN_FEE_A_LEN(10)+1 | numeric signed 10, 2 |

Where received: Xetra Inquire Order Fee

### **7.372 tranFeeB**

Description The transaction fee for Designated Sponsor.

| <u>Type</u> | <u>Size</u>          | <u>Format</u>        |
|-------------|----------------------|----------------------|
| char[]      | TRAN_FEE_B_LEN(10)+1 | numeric signed 10, 2 |

Where received: Xetra Inquire Order Fee

### **7.373 tranFeeP**

Description The transaction fee for Proprietary.

| <u>Type</u> | <u>Size</u>          | <u>Format</u>        |
|-------------|----------------------|----------------------|
| char[]      | TRAN_FEE_P_LEN(10)+1 | numeric signed 10, 2 |

Where received: Xetra Inquire Order Fee

### **7.374 tranFeeQ**

Description The transaction fee for Liquidity Manager.

| <u>Type</u> | <u>Size</u>          | <u>Format</u>        |
|-------------|----------------------|----------------------|
| char[]      | TRAN_FEE_Q_LEN(10)+1 | numeric signed 10, 2 |

Where received: Xetra Inquire Order Fee

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### 7.375 tranIdNo

Description Unique identifier of a trade per day of an instrument.

| <u>Type</u> | <u>Size</u>       | <u>Format</u> |
|-------------|-------------------|---------------|
| char[]      | TRAN_ID_NO_LEN(7) | numeric 7     |

Where sent: Xetra Approve OTC Trade  
Xetra Delete OTC Trade  
Xetra Enter OTC Trade

Where received: Xetra Approve OTC Trade  
Xetra Delete OTC Trade  
Xetra Enter OTC Trade  
Xetra Inquire Member Trade  
Xetra Inquire OTC Trade  
Xetra Inquire Own Member Trade  
Xetra Inquire Own Trade  
Xetra Inquire Trade  
Xetra Subscribe OTC Information  
Xetra Subscribe Trade Confirmation

### 7.376 tranIdNoF

Description Unique identifier of a trade per day of an instrument.

| <u>Type</u> | <u>Size</u>         | <u>Format</u> |
|-------------|---------------------|---------------|
| char[]      | TRAN_ID_NO_F_LEN(7) | numeric 7     |

Where sent: Xetra Inquire Member Trade  
Xetra Inquire Own Member Trade  
Xetra Inquire Own Trade  
Xetra Inquire Trade

### 7.377 tranIdNoP

Description Unique identifier of a trade per day of an instrument.

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| <u>Type</u> | <u>Size</u>         | <u>Format</u> |
|-------------|---------------------|---------------|
| char[]      | TRAN_ID_NO_P_LEN(7) | numeric 7     |

Where sent: Xetra Modify Trade

### 7.378 tranIdSfxNo

Description Trade suffix applied to a trade when the trade is updated. This uniquely identifies a trade for modification history.

| <u>Type</u> | <u>Size</u>           | <u>Format</u> |
|-------------|-----------------------|---------------|
| char[]      | TRAN_ID_SFX_NO_LEN(5) | numeric 5     |

Where received:

- Xetra Inquire Member Trade
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Trade
- Xetra Modify Trade
- Xetra Subscribe Trade Confirmation

### 7.379 tranIdSfxNoF

Description Trade suffix applied to a trade when the trade is updated. This uniquely identifies a trade for modification history.

| <u>Type</u> | <u>Size</u>             | <u>Format</u> |
|-------------|-------------------------|---------------|
| char[]      | TRAN_ID_SFX_NO_F_LEN(5) | numeric 5     |

Where sent:

- Xetra Inquire Member Trade
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Trade

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### 7.380 tranIdSfxNoP

Description Trade suffix applied to a trade when the trade is updated. This uniquely identifies a trade for modification history.

| <u>Type</u> | <u>Size</u>             | <u>Format</u> |
|-------------|-------------------------|---------------|
| char[]      | TRAN_ID_SFX_NO_P_LEN(5) | numeric 5     |

Where sent: Xetra Modify Trade

### 7.381 tranTim

Description Transaction time, for example, a time recorded on an Order on receipt of the Order by the Exchange, or a time recorded on matching/execution of a buy and a sell order, forming a trade.

| <u>Type</u> | <u>Size</u>     | <u>Format</u> |
|-------------|-----------------|---------------|
| char[]      | TRAN_TIM_LEN(8) | Time          |

Where received:

- Xetra Inquire All Trades
- Xetra Inquire Energy Block Bid
- Xetra Inquire Energy Hourly Bid
- Xetra Inquire Inside Market
- Xetra Inquire Member Order
- Xetra Inquire Member Trade
- Xetra Inquire OTC Trade
- Xetra Inquire Order
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Specialist Order
- Xetra Inquire Trade
- Xetra Subscribe All Trade Prices
- Xetra Subscribe DS/LM Quote Request
- Xetra Subscribe Inside Market
- Xetra Subscribe OTC Information
- Xetra Subscribe Order Execution Confirmation
- Xetra Subscribe Specialist Specific Information
- Xetra Subscribe State Change Information
- Xetra Subscribe Ticker
- Xetra Subscribe Trade Confirmation

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### 7.382 tranTimBegF

Description                      The earliest transaction time used to filter trade inquiries.

| <u>Type</u> | <u>Size</u>           | <u>Format</u> |
|-------------|-----------------------|---------------|
| char[]      | TRAN_TIM_BEG_F_LEN(8) | Time          |

| <u>Valid Value</u> | <u>Explicit</u> |
|--------------------|-----------------|
| MIN_FILT_TIM       | "00000000"      |
| MAX_FILT_TIM       | "23595999"      |

Where sent:

- Xetra Inquire All Trades
- Xetra Inquire Execution Confirmation
- Xetra Inquire Member Trade
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Trade

### 7.383 tranTimBuy

Description                      The transaction time of quotes on buy orders.

| <u>Type</u> | <u>Size</u>         | <u>Format</u> |
|-------------|---------------------|---------------|
| char[]      | TRAN_TIM_BUY_LEN(8) | Time          |

Where received:                      Xetra Subscribe Quote Execution Confirmation

### 7.384 tranTimEndF

Description                      The latest transaction time used to filter trade inquiries.

| <u>Type</u> | <u>Size</u>           | <u>Format</u> |
|-------------|-----------------------|---------------|
| char[]      | TRAN_TIM_END_F_LEN(8) | Time          |

---

| <u>Valid Value</u> | <u>Explicit</u> |
|--------------------|-----------------|
| MIN_FILT_TIM       | "00000000"      |
| MAX_FILT_TIM       | "23595999"      |

Where sent:

- Xetra Inquire All Trades
- Xetra Inquire Execution Confirmation
- Xetra Inquire Member Trade
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Trade

### 7.385 tranTimSel

Description                      The transaction time of quotes on sell orders.

| <u>Type</u> | <u>Size</u>         | <u>Format</u> |
|-------------|---------------------|---------------|
| char[]      | TRAN_TIM_SEL_LEN(8) | Time          |

Where received:                Xetra Subscribe Quote Execution Confirmation

### 7.386 trdBkQtyAsk

Description                      The actual quantity of the ask side of a quote which is written to the order book.

| <u>Type</u> | <u>Size</u>              | <u>Format</u> |
|-------------|--------------------------|---------------|
| char[]      | TRD_BK_QTY_ASK_LEN(12)+1 | Volume        |

Where received:

- Xetra Enter Mass Quote
- Xetra Enter Quote

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### 7.387 trdBkQtyBid

Description                      The actual quantity of the bid side of a quote which is written to the order book.

| <u>Type</u> | <u>Size</u>              | <u>Format</u> |
|-------------|--------------------------|---------------|
| char[]      | TRD_BK_QTY_BID_LEN(12)+1 | Volume        |

Where received:                Xetra Enter Mass Quote  
                                      Xetra Enter Quote

### 7.388 trdExcQtyAsk

Description                      The executed quantity of the ask side of a quote.

| <u>Type</u> | <u>Size</u>               | <u>Format</u> |
|-------------|---------------------------|---------------|
| char[]      | TRD_EXC_QTY_ASK_LEN(12)+1 | Volume        |

Where received:                Xetra Enter Mass Quote  
                                      Xetra Enter Quote

### 7.389 trdExcQtyBid

Description                      The executed quantity of the bid side of a quote.

| <u>Type</u> | <u>Size</u>               | <u>Format</u> |
|-------------|---------------------------|---------------|
| char[]      | TRD_EXC_QTY_BID_LEN(12)+1 | Volume        |

Where received:                Xetra Enter Mass Quote  
                                      Xetra Enter Quote

### 7.390 trdMdlTypCod

Description                      The identifier of a trading model type.

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| <u>Type</u> | <u>Size</u>            | <u>Format</u> |
|-------------|------------------------|---------------|
| char[]      | TRD_MDL_TYP_COD_LEN(2) | numeric 2     |

| <u>Valid Value</u>           | <u>Explicit</u> | <u>Description</u>                               |
|------------------------------|-----------------|--------------------------------------------------|
| TRD_MDL_TYP_COD_AUCTION      | "01"            | Multiple Auction Trading Model                   |
| TRD_MDL_TYP_COD_CONT         | "02"            | Continuous Trading in Combination with Auction   |
| TRD_MDL_TYP_COD_ONE_AUCT     | "03"            | One Auction Trading Model                        |
| TRD_MDL_TYP_COD_CONT_AUCT_HV | "04"            | Continuous Auction for High Quotation Volume     |
| TRD_MDL_TYP_COD_CONT_AUCT_SV | "05"            | Continuous Auction for Standard Quotation Volume |
| TRD_MDL_TYP_COD_CONT_AUCT_BC | "06"            | Block Crossing Trading Model                     |
| TRD_MDL_TYP_COD_MAN_AUCT     | "07"            | Manual Auction Trading Model                     |
| TRD_MDL_TYP_COD_CONT_AUCT_CW | "08"            | Continuous Auction for Certificates and Warrants |

Where sent: Xetra Inquire Current Subgroup Quotation Provider Licenses

Where received: Xetra Inquire Full Instrument  
Xetra Inquire Instrument

### 7.391 trdOtcRptlnd

Description This field indicates whether a trade is entered for trade reporting.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> | <u>Description</u> |
|--------------------|-----------------|--------------------|
| XETRA_CONST_YES    | 'Y'             | Yes                |
| XETRA_CONST_NO     | 'N'             | No                 |

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Where sent: Xetra Approve OTC Trade  
Xetra Delete OTC Trade  
Xetra Enter OTC Trade

Where received: Xetra Inquire OTC Trade  
Xetra Subscribe OTC Information

### 7.392 trdOtcSetlInd

Description This field indicates whether a trade is a OTC trade including settlement.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> | <u>Description</u> |
|--------------------|-----------------|--------------------|
| XETRA_CONST_YES    | 'Y'             | Yes                |
| XETRA_CONST_NO     | 'N'             | No                 |

Where sent: Xetra Approve OTC Trade  
Xetra Delete OTC Trade  
Xetra Enter OTC Trade

Where received: Xetra Inquire OTC Trade  
Xetra Subscribe OTC Information

### 7.393 trdPrcBest

Description This field specifies the execution price of the last Xetra BEST trade in a given instrument.

| <u>Type</u> | <u>Size</u>            | <u>Format</u> |
|-------------|------------------------|---------------|
| char[]      | TRD_PRC_BEST_LEN(13)+1 | Price         |

---

Where received: Xetra Inquire Inside Market  
Xetra Subscribe Inside Market

### 7.394 trdPtflInd

Description This field indicates whether a trade belongs to a portfolio trade or not.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> | <u>Description</u> |
|--------------------|-----------------|--------------------|
| XETRA_CONST_YES    | 'Y'             | Yes                |
| XETRA_CONST_NO     | 'N'             | No                 |

Where sent: Xetra Approve OTC Trade  
Xetra Delete OTC Trade  
Xetra Enter OTC Trade

Where received: Xetra Inquire OTC Trade  
Xetra Subscribe OTC Information

### 7.395 trdQty

Description Traded quantity resulting from an order execution with one order from one counterparty at the same price. For netted trades the quantity of the last matching transaction is sent.

| <u>Type</u> | <u>Size</u>       | <u>Format</u> |
|-------------|-------------------|---------------|
| char[]      | TRD_QTY_LEN(15)+1 | Quantity      |

Where sent: Xetra Approve OTC Trade  
Xetra Delete OTC Trade  
Xetra Enter OTC Trade

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Where received:

- Xetra Inquire All Trades
- Xetra Inquire Member Trade
- Xetra Inquire OTC Trade
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Trade
- Xetra Subscribe All Trade Prices
- Xetra Subscribe OTC Information
- Xetra Subscribe Trade Confirmation

### 7.396 trdQtyBest

Description                      This field specifies the executed quantity of the last Xetra BEST trade in a given instrument.

| <u>Type</u> | <u>Size</u>            | <u>Format</u> |
|-------------|------------------------|---------------|
| char[]      | TRD_QTY_BEST_LEN(15)+1 | Quantity      |

Where received:

- Xetra Inquire Inside Market
- Xetra Subscribe Inside Market

### 7.397 trdResTypCod

Description                      A code/identifier describes a trading restriction type of an order. It is not possible to set orders to the state "Pending" (TRD\_RES\_TYP\_COD\_PENDING). Orders marked as "Pending" may not be modified any more.

| <u>Type</u> | <u>Size</u>            | <u>Format</u>  |
|-------------|------------------------|----------------|
| char[]      | TRD_RES_TYP_COD_LEN(2) | alphanumeric 2 |

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| <u>Valid Value</u>           | <u>Explicit</u> | <u>Description</u>       |
|------------------------------|-----------------|--------------------------|
| TRD_RES_TYP_COD_OP_AUCT_ONLY | "OA"            | Opening auction only     |
| TRD_RES_TYP_COD_AUCT_ONLY    | "AU"            | Auction only             |
| TRD_RES_TYP_COD_CL_AUCT_ONLY | "CA"            | Closing auction only     |
| TRD_RES_TYP_COD_EOD_AUCTION  | "EA"            | End-of-day auction       |
| TRD_RES_TYP_COD_MAIN_TRADING | "MT"            | Main trading             |
| TRD_RES_TYP_COD_MAIN_AUCTION | "MA"            | Main auction             |
| TRD_RES_TYP_COD_CL_CROSSING  | "CC"            | Closing crossing         |
| TRD_RES_TYP_COD_ACPT_SRP     | "SU"            | Accept surplus           |
| TRD_RES_TYP_COD_PENDING      | "PD"            | Pending for next auction |
| TRD_RES_TYP_COD_NONE         | " "             | None                     |

Where sent:

- Xetra Enter Order
- Xetra Enter Quote
- Xetra Enter Stop Order
- Xetra Modify Order
- Xetra Modify Stop Order

Where received:

- Xetra Delete Order
- Xetra Delete Stop Order
- Xetra Enter Order
- Xetra Enter Stop Order
- Xetra Inquire Member Order
- Xetra Inquire Order
- Xetra Inquire Specialist Order
- Xetra Modify Order
- Xetra Modify Stop Order
- Xetra Subscribe Order Execution Confirmation
- Xetra Subscribe Specialist Specific Information

## 7.398 trdrNam

Description                      The given name of the trader. This field is purely informational.

| <u>Type</u> | <u>Size</u>      | <u>Format</u>   |
|-------------|------------------|-----------------|
| char[]      | TRDR_NAM_LEN(25) | alphanumeric 25 |

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Where sent: Xetra Add User  
Xetra Delete User  
Xetra Inquire User  
Xetra Modify User

Where received: Xetra Add User  
Xetra Inquire User  
Xetra Inquire User List  
Xetra Modify User

### 7.399 trdRptSts

Description This field contains the status of the trade report.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u>    | <u>Explicit</u> | <u>Description</u>            |
|-----------------------|-----------------|-------------------------------|
| TRD_RPT_STS_PUBLISHED | 'P'             | Disseminated for publication  |
| TRD_RPT_STS_AMENDED   | 'A'             | Disseminated for cancellation |
| TRD_RPT_STS_CONFIRMED | 'C'             | Disseminated for confirmation |

Where received: Xetra Inquire OTC Trade  
Xetra Subscribe OTC Information

### 7.400 trdTim

Description The most recently recorded time of a trade concluded in a given instrument.

| <u>Type</u> | <u>Size</u>    | <u>Format</u> |
|-------------|----------------|---------------|
| char[]      | TRD_TIM_LEN(8) | Time          |

---

Where received: Xetra Inquire Inside Market  
Xetra Subscribe Inside Market

### 7.401 trdTimBest

Description This field supplies the time of the latest Xetra BEST execution in a given instrument.

| <u>Type</u> | <u>Size</u>         | <u>Format</u> |
|-------------|---------------------|---------------|
| char[]      | TRD_TIM_BEST_LEN(8) | Time          |

Where received: Xetra Inquire Inside Market  
Xetra Subscribe Inside Market

### 7.402 trdTyp

Description Indicator for the type of a trade. In case of trades generated via the Xetra orderbook, the field is filled with XETRA\_CONST\_SPACE.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u> | <u>Explicit</u> | <u>Description</u>     |
|--------------------|-----------------|------------------------|
| XETRA_CONST_SPACE  | ' '             | Xetra orderbook trade  |
| TRD_TYP_BEST       | 'X'             | Xetra BEST trade       |
| TRD_TYP_EXTERNAL   | 'E'             | External trade         |
| TRD_TYP_OTC        | 'C'             | OTC trades             |
| TRD_TYP_SPOT       | 'S'             | SPOT leg of repo trade |
| TRD_TYP_TERM       | 'T'             | TERM leg of repo trade |

---

Where received:

- Xetra Inquire All Trades
- Xetra Inquire Member Trade
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Trade
- Xetra Subscribe All Trade Prices
- Xetra Subscribe Trade Confirmation

## 7.403 trdTypF

Description Filter field for the type of a trade. The valid value TRD\_TYP\_XETRA\_PRICE serves to filter for trades generated via the Xetra orderbook. These trades have *trdTyp* equal to XETRA\_CONST\_SPACE. The valid value XETRA\_CONST\_SPACE for *trdTypF* serves as a wildcard.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u>  | <u>Explicit</u> | <u>Description</u>       |
|---------------------|-----------------|--------------------------|
| TRD_TYP_XETRA_PRICE | 'P'             | Xetra orderbook trades   |
| TRD_TYP_BEST        | 'X'             | Xetra BEST trades        |
| TRD_TYP_EXTERNAL    | 'E'             | External trades          |
| TRD_TYP_OTC         | 'C'             | OTC trades               |
| TRD_TYP_SPOT        | 'S'             | SPOT legs of repo trades |
| TRD_TYP_TERM        | 'T'             | TERM legs of repo trades |
| XETRA_CONST_SPACE   | ' '             | Wildcard (All trades)    |

Where sent:

- Xetra Inquire All Trades
- Xetra Inquire Member Trade
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Trade

## 7.404 trnTypId

Description This field indicates the type of a transaction.

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| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u>    | <u>Explicit</u> | <u>Description</u>               |
|-----------------------|-----------------|----------------------------------|
| TRN_TYP_ID_ADD        | 'A'             | Add                              |
| TRN_TYP_ID_MODIFY     | 'C'             | Modify                           |
| TRN_TYP_ID_DELETE     | 'D'             | Delete                           |
| TRN_TYP_ID_EXECUTE    | 'E'             | Execute                          |
| TRN_TYP_ID_ADD_PEND   | 'H'             | Add pending                      |
| TRN_TYP_ID_FIN_DELETE | 'J'             | Final delete                     |
| TRN_TYP_ID_NEW_PEAK   | 'N'             | New Peak                         |
| TRN_TYP_ID_APPROVE    | 'P'             | Approve                          |
| TRN_TYP_ID_DEL_PEND   | 'Q'             | Delete pending                   |
| TRN_TYP_ID_CANCEL_RPT | 'R'             | Cancel reporting                 |
| TRN_TYP_ID_FIN_MODIFY | 'S'             | Final modify                     |
| TRN_TYP_ID_TRIGGER    | 'T'             | Trigger                          |
| TRN_TYP_ID_AUTO_APPR  | 'U'             | Automatic approve                |
| TRN_TYP_ID_CONFIRMED  | 'V'             | Confirmed                        |
| TRN_TYP_ID_MOD_PEND   | 'W'             | Modify pending                   |
| TRN_TYP_ID_CANCEL     | 'X'             | Cancelled                        |
| TRN_TYP_ID_FIN_CANCEL | 'Y'             | Final cancel                     |
| TRN_TYP_ID_FIN_ADD    | 'Z'             | Final add                        |
| XETRA_CONST_SPACE     | ' '             | Unchanged (in broadcast context) |

Where received: Xetra Subscribe OTC Information  
Xetra Subscribe Order Execution Confirmation  
Xetra Subscribe Quote Execution Confirmation  
Xetra Subscribe Specialist Specific Information

## 7.405 untOfQotn

Description The unit in which an instrument is quoted/stated when buying or selling, e.g. shares (number of items), percent (for bonds), parts per thousand (Promille), contracts (number of items) etc.



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| <u>Type</u> | <u>Size</u>        | <u>Format</u> |
|-------------|--------------------|---------------|
| char[]      | UNT_OF_QOTN_LEN(3) | numeric 3     |

| <u>Valid Value</u>    | <u>Explicit</u> |
|-----------------------|-----------------|
| UNT_OF_QOTN_CONTRACTS | "005"           |
| UNT_OF_QOTN_NBR_DERIV | "009"           |
| UNT_OF_QOTN_NBR_SHARE | "001"           |
| UNT_OF_QOTN_PERCENT   | "002"           |
| UNT_OF_QOTN_PROMILLE  | "003"           |
| UNT_OF_QOTN_PUNKTE    | "004"           |

Where sent:

- Xetra Approve OTC Trade
- Xetra Delete OTC Trade
- Xetra Enter OTC Trade

Where received:

- Xetra Inquire Full Instrument
- Xetra Inquire Instrument
- Xetra Inquire OTC Trade
- Xetra Subscribe OTC Information

## 7.406 userOrdNum

Description                      Order reference number for Member internal usage

| <u>Type</u> | <u>Size</u>          | <u>Format</u>   |
|-------------|----------------------|-----------------|
| char[]      | USER_ORD_NUM_LEN(16) | alphanumeric 16 |

Where sent:

- Xetra Approve OTC Trade
- Xetra Delete OTC Trade
- Xetra Enter OTC Trade
- Xetra Enter Order
- Xetra Enter Quote
- Xetra Enter Stop Order
- Xetra Inquire Execution Confirmation

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Xetra Inquire Quote  
Xetra Modify Order  
Xetra Modify Stop Order  
Xetra Modify Trade

Where received:

- Xetra Inquire Member Order
- Xetra Inquire Member Trade
- Xetra Inquire OTC Trade
- Xetra Inquire Order
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Quote
- Xetra Inquire Specialist Order
- Xetra Inquire Trade
- Xetra Subscribe OTC Information
- Xetra Subscribe Order Execution Confirmation
- Xetra Subscribe Quote Execution Confirmation
- Xetra Subscribe Specialist Specific Information
- Xetra Subscribe Trade Confirmation

## 7.407 userOrdNumF

Description                      Order reference number for Member internal usage, for filtering.

| <u>Type</u> | <u>Size</u>            | <u>Format</u>   |
|-------------|------------------------|-----------------|
| char[]      | USER_ORD_NUM_F_LEN(16) | alphanumeric 16 |

Where sent:

- Xetra Inquire Member Order
- Xetra Inquire Member Trade
- Xetra Inquire Order
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Trade

## 7.408 utcTimDiff

Description                      This field indicates the trade time offset from UTC in the format +/-HHMM.

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| <u>Type</u> | <u>Size</u>           | <u>Format</u>    |
|-------------|-----------------------|------------------|
| char[]      | UTC_TIM_DIFF_LEN(4)+1 | numeric signed 4 |

Where sent:

- Xetra Approve OTC Trade
- Xetra Delete OTC Trade
- Xetra Enter OTC Trade

Where received:

- Xetra Inquire OTC Trade
- Xetra Subscribe OTC Information

## 7.409 valPrc

Description Price determined in intra day closing auction. If no intra day closing auction is scheduled the closing price is disseminated.

| <u>Type</u> | <u>Size</u>       | <u>Format</u> |
|-------------|-------------------|---------------|
| char[]      | VAL_PRC_LEN(13)+1 | Price         |

| <u>Valid Value</u>          | <u>Explicit</u>   |
|-----------------------------|-------------------|
| INS_MKT_PRC_FIELD_NOT_VALID | "-99999999999999" |
| INS_MKT_PRC_FIELD_NO_CHANGE | " "               |

Where received:

- Xetra Inquire Inside Market
- Xetra Subscribe Inside Market

## 7.410 vollnd

Description Indicates whether an instrument has a potential volatility interruption or an actual volatility interruption or neither during auction.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

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| <u>Valid Value</u>     | <u>Explicit</u> |
|------------------------|-----------------|
| VOL_IND_POTENTIAL_VOLA | 'P'             |
| VOL_IND_VOLA           | 'V'             |
| VOL_IND_NO_VOLA        | 'N'             |
| VOL_IND_EXT_VOLA       | 'E'             |
| VOL_IND_FREEZE         | 'F'             |
| VOL_IND_NO_CHG         | ' '             |
| VOL_IND_EXP            | 'X'             |

Where received:      Xetra Inquire Inside Market  
                          Xetra Inquire Instrument Trading Control  
                          Xetra Subscribe Inside Market

## **7.411 warCat**

Description            The category of a warrant.

| <u>Type</u> | <u>Size</u>    | <u>Format</u>  |
|-------------|----------------|----------------|
| char[]      | WAR_CAT_LEN(6) | alphanumeric 6 |

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| <u>Valid Value</u>  | <u>Explicit</u> |
|---------------------|-----------------|
| WAR_CATEG_BAS_CAP   | "BASCAP"        |
| WAR_CATEG_BAS_FLOOR | "BASFLO"        |
| WAR_CATEG_BAS_OTHER | "BASOTH"        |
| WAR_CATEG_BAS_STD   | "BASSTD"        |
| WAR_CATEG_CUR_CAP   | "CURCAP"        |
| WAR_CATEG_CUR_FLOOR | "CURFLO"        |
| WAR_CATEG_CUR_OTHER | "Curoth"        |
| WAR_CATEG_CUR_STD   | "CURSTD"        |
| WAR_CATEG_EQU_CAP   | "EQUCAP"        |
| WAR_CATEG_EQU_FLOOR | "EQUFLO"        |
| WAR_CATEG_EQU_OTHER | "EQUOTH"        |
| WAR_CATEG_EQU_STD   | "EQUSTD"        |
| WAR_CATEG_IND_CAP   | "INDCAP"        |
| WAR_CATEG_IND_FLOOR | "INDFLO"        |
| WAR_CATEG_IND_OTHER | "INDOTH"        |
| WAR_CATEG_IND_STD   | "INDSTD"        |
| WAR_CATEG_INT_CAP   | "INTCAP"        |
| WAR_CATEG_INT_FLOOR | "INTFLO"        |
| WAR_CATEG_INT_OTHER | "INTOTH"        |
| WAR_CATEG_INT_STD   | "INTSTD"        |
| WAR_CATEG_OTH_CAP   | "OTHCAP"        |
| WAR_CATEG_OTH_FLOOR | "OTHFLO"        |
| WAR_CATEG_OTH_OTHER | "OTHOTH"        |
| WAR_CATEG_OTH_STD   | "OTHSTD"        |

Where received:           Xetra Inquire Full Instrument  
                              Xetra Inquire Instrument

## 7.412 warSeg

Description               This field indicates the Segment a Warrant instrument belongs to.

| <u>Type</u> | <u>Size</u>    | <u>Format</u>  |
|-------------|----------------|----------------|
| char[]      | WAR_SEG_LEN(2) | alphanumeric 2 |

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| <u>Valid Value</u> | <u>Explicit</u> | <u>Description</u>          |
|--------------------|-----------------|-----------------------------|
| WAR_SEG_WAR        | "WA"            | Plain Vanilla Warrants      |
| WAR_SEG_KO_WO_SL   | "KO"            | Knock Out without Stop Loss |
| WAR_SEG_KO_SL      | "KL"            | Knock Out with Stop Loss    |
| WAR_SEG_EX_LEV     | "EL"            | Exotic Leverage Products    |
| WAR_SEG_REV_CONV   | "RV"            | Reverse Convertibles        |
| WAR_SEG_BAS_CERT   | "BA"            | Basket Certificates         |
| WAR_SEG_BON_CERT   | "BO"            | Bonus Certificates          |
| WAR_SEG_DIS_CERT   | "DS"            | Discount Certificates       |
| WAR_SEG_GUA_CERT   | "GC"            | Guarantee Certificates      |
| WAR_SEG_INX_CERT   | "IX"            | Index Certificates          |
| WAR_SEG_OUT_CERT   | "OP"            | Outperformance Certificates |
| WAR_SEG_INV_PROD   | "MS"            | Misc. Investment Products   |

Where received: Xetra Inquire Filtered Instrument Profile  
Xetra Inquire Full Instrument  
Xetra Inquire Instrument

## 7.413 warStrPrc

Description The strike price for a warrant is provided by the Xetra system according to the following pattern:

1. [1...9]\* {" , " [0...9]\* }([A...Za...z]\* or "%" or "%o")
  2. ([1...9]\* or ([0...9]\* " , " [0...9]\*)) "-" ([0...9]\* or ([0...9]\* " , " [0...9]\*))
- [ ]\* means that any of the characters in between the brackets are accepted up to n-times. The maximum number of characters is 12. {} means that content of brackets is optional. For filtering of warrants the warrant specific filter criteria warStrPrcMin and warStrPrcMax are applied. The following rules are defined:
1. Retrieve all instruments with strike price warStrPrc as follows: warStrPrcMin <= warStrPrc <= warStrPrcMax
  2. Retrieve all instruments with range {m,M} as follows: M = warStrPrcMin AND warStrPrcMax = m

| <u>Type</u> | <u>Size</u>         | <u>Format</u>   |
|-------------|---------------------|-----------------|
| char[]      | WAR_STR_PRC_LEN(12) | alphanumeric 12 |

Where received: Xetra Inquire Full Instrument  
Xetra Inquire Instrument

## 7.414 warTyp

Description The type of the warrant.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>Valid Value</u>  | <u>Explicit</u> |
|---------------------|-----------------|
| WAR_TYP_CALL        | 'C'             |
| WAR_TYP_CERTIFICATE | 'F'             |
| WAR_TYP_OTHERS      | 'O'             |
| WAR_TYP_PUT         | 'P'             |
| WAR_TYP_RANGE       | 'R'             |

Where received: Xetra Inquire Full Instrument  
Xetra Inquire Instrument

## 7.415 warUnd

Description The underlying of a warrant or a basis instrument.

| <u>Type</u> | <u>Size</u>     | <u>Format</u>   |
|-------------|-----------------|-----------------|
| char[]      | WAR_UND_LEN(12) | alphanumeric 12 |

Where sent: Xetra Inquire Filtered Instrument Profile

Where received: Xetra Inquire Full Instrument  
Xetra Inquire Instrument

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## 7.416 wknNo

Description                      The German national identification for cash market instruments including, for example, equities, warrants, bonds, indices and currencies. If less than 9 characters (alphanumeric) were entered leading zeros are added by internal processing.

| <u>Type</u> | <u>Size</u>   | <u>Format</u>  |
|-------------|---------------|----------------|
| char[]      | WKN_NO_LEN(9) | alphanumeric 9 |

Where sent:                      Xetra Inquire Filtered Instrument Profile

Where received:                Xetra Inquire Current Instrument Group  
Xetra Inquire Full Instrument  
Xetra Inquire High Level Instrument List  
Xetra Inquire Instrument List

## 7.417 xetralsinSubject

Description

| <u>Type</u> | <u>Size</u>      | <u>Format</u>   |
|-------------|------------------|-----------------|
| char[]      | ISIN_COD_LEN(12) | alphanumeric 12 |

Where sent:                      Xetra Subscribe All Trade Prices  
Xetra Subscribe Inside Market  
Xetra Subscribe Quote Request

## 7.418 xetralssrMnem

Description                      The code of an Issuer (Quote Provider) of a bond.

| <u>Type</u> | <u>Size</u>            | <u>Format</u>  |
|-------------|------------------------|----------------|
| char[]      | XETRA_ISSR_MNEM_LEN(4) | alphanumeric 4 |

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Where sent: Xetra Inquire Filtered Instrument Profile

Where received: Xetra Inquire Full Instrument  
Xetra Inquire Instrument  
Xetra Subscribe Trade Confirmation

## 8 Tables

### 8.1 Xetra VALUES API Completion Codes

This chapter lists the completion codes generated by the Xetra Exchange application. For a list of VALUES API Call Interface completion codes please refer *Volume 1 - Call Interface*

The VALUES API Call Interface communicates status information via a technical completion code data field. Each technical entry point generates a number of different technical completion codes. Some codes are shared among the entry points. In addition to technical completion codes, the functional entry points return functional completion codes.

The following table enlists all valid codes, their values and corresponding texts.

| Completion Code<br>(complCode) | Completion Text<br>(complText)          | Description                                                                                                             |
|--------------------------------|-----------------------------------------|-------------------------------------------------------------------------------------------------------------------------|
| 4500                           | INSTRUMENT DOES NOT EXIST               | The request can not be performed, because the instrument does not exist.                                                |
| 4502                           | MEMBER ID IS NOT EXCHANGE               | The requesting member is not allowed to perform this request.                                                           |
| 4503                           | FIELD CONTAINS NON PRINTABLE CHARACTERS | Non-printable characters entered in alphanumeric field.                                                                 |
| 4504                           | INVALID BASIC ORDER TYPE                | Entered Order Type is not valid. Valid entries are M, L, T and I. If the limit is zero it must be M or T.               |
| 4505                           | INVALID BUY/SELL INDICATOR              | Buy/Sell indicator is not valid. Valid entries are either B, S and space (only for the quote request entry).            |
| 4506                           | INVALID QUOTE QUANTITY                  | Entered quote quantity is not a valid number or is not equal to round lot quantity.                                     |
| 4507                           | INVALID LIMIT                           | Entered limit price is not a valid number or entered limit price failed tick-size validation.                           |
| 4508                           | INVALID MEMBER INTERNAL ORDER NUMBER    | An entered member-internal order number failed syntax validation or an entered order number is not numeric.             |
| 4509                           | INVALID EXPIRY DATE                     | Entered expiry date is not a valid date or is not greater or equal to today's date or is not less than today + 90 days. |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)     | Description                                                                                                                                                                                                                                     |
|--------------------------------|------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 4510                           | INVALID ORDER QUANTITY             | Entered order quantity is not a valid number or is not equal to round lot quantity.                                                                                                                                                             |
| 4511                           | INVALID USER ID                    | User ID failed syntax check.                                                                                                                                                                                                                    |
| 4512                           | INVALID ACCOUNT TYPE               | Account type is not equal to a valid value.                                                                                                                                                                                                     |
| 4513                           | INVALID EXECUTION RESTRICTION TYPE | Execution restriction type is not equal to FOC, IOC or space.                                                                                                                                                                                   |
| 4515                           | INVALID LIMIT PRICE BUY            | Entered limit price is not a valid number or entered limit price failed tick-size validation.                                                                                                                                                   |
| 4516                           | INVALID LIMIT PRICE SELL           | Entered limit price is not a valid number or entered limit price failed tick-size validation.                                                                                                                                                   |
| 4517                           | INVALID TRADING RESTRICTION TYPE   | Entered trading restriction is not valid for trading model type.                                                                                                                                                                                |
| 4518                           | INVALID DATE                       | Entered date is not a valid date or entered min date is greater than entered max date.                                                                                                                                                          |
| 4519                           | INVALID TIME                       | Entered time is not a valid time or entered min time is greater than entered max time.                                                                                                                                                          |
| 4520                           | INVALID BUY/SELL LIMIT             | Check if limit price buy is less than limit price sell failed.                                                                                                                                                                                  |
| 4521                           | INVALID FILTER LIMIT PRICE         | Entered price failed syntax validation or entered price failed tick-size validation or entered min price is greater than entered max price.                                                                                                     |
| 4522                           | INVALID ORDER NUMBER               | Order number is not numeric.                                                                                                                                                                                                                    |
| 4523                           | INVALID TRADER ID                  | Member branch ID failed syntax validation or member institution ID failed syntax validation or trader subgroup failed syntax validation or trader number failed syntax validation or entered subgroup is not equal to subgroup of current user. |
| 4524                           | INVALID ACCOUNT NUMBER             | Account number is not equal to 1.                                                                                                                                                                                                               |
| 4525                           | SELL/BUY QUANTITY NOT EQUAL        | Quote quantity sell is not equal to quote quantity buy.                                                                                                                                                                                         |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                  | Description                                                                                                                                                                                             |
|--------------------------------|-------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 4526                           | ERROR IN LOADING INSTRUMENT<br>REFERENCE DATA   | Instrument reference data could not be loaded.                                                                                                                                                          |
| 4527                           | INVALID KEY DATA CONTROL BLOCK                  | Key for next inquiry is corrupt.                                                                                                                                                                        |
| 4528                           | INVALID INSTRUMENT LIST REQUEST                 | Incorrectly formatted request was submitted.                                                                                                                                                            |
| 4529                           | INVALID TRANSACTION ID                          | Transaction ID does not exists.                                                                                                                                                                         |
| 4530                           | LICENSE IS NOT AVAILABLE FOR THIS<br>INSTRUMENT | The entered Quote is rejected, because the instrument has no Designated Sponsor assigned to it.                                                                                                         |
| 4531                           | INVALID COUNTERPARTY                            | The entered Counterparty is not a valid User ID.                                                                                                                                                        |
| 4532                           | INVALID MEMBER ID                               | The entered Member ID is not a valid Member ID of the Xetra system.                                                                                                                                     |
| 4533                           | INVALID CLEARING MEMBER ID                      | The entered Clearing Member ID is either not a valid Member ID of the system or the Member is no Clearing Member.                                                                                       |
| 4534                           | INVALID PRICE CURRENCY CODE                     | The entered Price Currency Code is not valid.                                                                                                                                                           |
| 4535                           | INVALID EXCHANGE MEMBER                         | Exchange member does not exists.                                                                                                                                                                        |
| 4536                           | INVALID QUOTE SPREAD                            | The entered Quote Spread is greater than the maximum spread allowed for that instrument.                                                                                                                |
| 4537                           | INVALID REQUEST DATA                            | General error code (request message body corrupted etc.).                                                                                                                                               |
| 4538                           | INVALID MODIFICATION OF ACCOUNT<br>TYPE         | The entered Account Type is either no valid Account Type or the modification itself is not allowed. Valid Account Types are: A, M, I, L or P. Only modification from A to P and vice versa are allowed. |
| 4539                           | DATE REQUIRED                                   | Mandatory date field has not been entered.                                                                                                                                                              |
| 4540                           | BEGIN TIME GREATER END TIME                     | The begin time must be less than end time.                                                                                                                                                              |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                 | Description                                                                                                                                                                                             |
|--------------------------------|------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 4541                           | INVALID RESOURCE ACCESS LEVEL                  | The entered Resource Access Level are either not known by the system or not valid for the specific User ID. The Resource Access Level of a User can not exceed the Resource Access Level of its member. |
| 4542                           | INVALID AGENT INDICATOR                        | Invalid request field Agent Indicator.                                                                                                                                                                  |
| 4543                           | INVALID SENIOR INDICATOR                       | Invalid request field Senior Indicator.                                                                                                                                                                 |
| 4544                           | INVALID PROPRIETARY INDICATOR                  | Invalid request field Proprietary Indicator.                                                                                                                                                            |
| 4545                           | INVALID DESIGNATED SPONSOR INDICATOR           | Invalid request field Designated Sponsor Indicator.                                                                                                                                                     |
| 4546                           | ERROR READING TABLE01 - NO BUSINESS DATE FOUND | Business date not found.                                                                                                                                                                                |
| 4547                           | INVALID PRICE REASONABILITY FLAG               | Entered flag is not equal to Y or N.                                                                                                                                                                    |
| 4549                           | INVALID RESPONSE DATA                          | General error code (response message body corrupted etc.).                                                                                                                                              |
| 4550                           | INVALID NEWS SUBJECT                           | The entered News Subject is not known by the system.                                                                                                                                                    |
| 4551                           | INVALID NEWS MESSAGE                           | The entered News Message is not valid.                                                                                                                                                                  |
| 4552                           | INVALID MAXIMUM ORDER QUANTITY                 | The entered Maximum Order Quantity is not valid.                                                                                                                                                        |
| 4553                           | INVALID TRADER NAME                            | The entered Trader ID is not valid.                                                                                                                                                                     |
| 4554                           | REPORT ID IS INVALID                           | Report Maintenance: MS enters invalid report ID (BESS).                                                                                                                                                 |
| 4555                           | INVALID REPORT NAME                            | Report Maintenance: MS enters invalid report name.                                                                                                                                                      |
| 4556                           | INVALID REPORT FREQUENCY                       | Report Maintenance: MS enters invalid report frequency.                                                                                                                                                 |
| 4557                           | INVALID REPORT MAINLINE                        | Report Maintenance: MS enters invalid report mainline.                                                                                                                                                  |
| 4558                           | INVALID REPORT GROUP                           | Report Maintenance: MS enters invalid report group.                                                                                                                                                     |
| 4559                           | INVALID REPORT CLEARING MEMBER TYPE            | Report Maintenance: MS enters invalid report clearing member type.                                                                                                                                      |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                   | Description                                                                                                          |
|--------------------------------|--------------------------------------------------|----------------------------------------------------------------------------------------------------------------------|
| 4560                           | INVALID REPORT SELECTION INDICATOR               | This error code is returned when a member tries to select/de-select a report and the selection indicator is invalid. |
| 4561                           | INVALID TEXT                                     | The text field contains invalid characters.                                                                          |
| 4562                           | INVALID PASSWORD                                 | The new password is syntactical invalid.                                                                             |
| 4563                           | INVALID TRANSACTION TYPE                         | Invalid request field transaction type.                                                                              |
| 4564                           | INVALID FEE PACKAGE TYPE                         | The fee package type entered is not valid.                                                                           |
| 4565                           | INVALID FEE AMOUNT                               | The fee amount entered is not valid.                                                                                 |
| 4566                           | INVALID FEE AMOUNT FORMAT                        | The fee amount format (absolute/percentage) is not valid.                                                            |
| 4567                           | INVALID FEE CAP                                  | The fee cap entered is not valid.                                                                                    |
| 4568                           | INVALID FEE FLOOR                                | The fee floor entered is not valid.                                                                                  |
| 4569                           | INVALID MAXIMUM SYSTEM USAGE                     | The maximum system usage entered is not valid.                                                                       |
| 4570                           | INVALID ACTION CODE                              | The action code entered is not valid.                                                                                |
| 4571                           | INVALID COMBINATION OF ORDER RESTRICTIONS        | The combination of order restrictions is invalid.                                                                    |
| 4572                           | EXECUTION RESTRICTION ONLY VALID WITH ORDERS GFD | Execution restrictions can only be specified for orders valid the same business day.                                 |
| 4574                           | DEFAULT TRADING SCHEDULE NOT DEFINED             | A Default Trading Schedule is required and was not entered.                                                          |
| 4575                           | INVALID CONTROL SEGMENT CODE                     | The control segment code entered is not valid.                                                                       |
| 4576                           | INVALID PRE-TRADING START TIME                   | The pre trading start time is not valid.                                                                             |
| 4577                           | INVALID POST-TRADING END TIME                    | The post trading end time is invalid.                                                                                |
| 4578                           | INVALID VOLA INTERRUPTION DURATION               | The volatility interruption duration is invalid.                                                                     |
| 4579                           | INVALID MARKET ORDER INTERRUPTION DURATION       | The market order interruption duration is not valid.                                                                 |
| 4580                           | INVALID DESIGNATED SPONSOR OBB DURATION          | The entered pre order book balancing duration is not valid.                                                          |
| 4581                           | INVALID WHOLE MARKET OBB DURATION                | The entered order book balancing duration is not valid.                                                              |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                              | Description                                                                                                                                |
|--------------------------------|-------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------|
| 4582                           | INVALID OPENING AUCTION CALL DURATION                       | The opening auction call duration is not valid.                                                                                            |
| 4583                           | INVALID INTRA DAY AUCTION CALL DURATION                     | The intraday auction call duration entered is not valid.                                                                                   |
| 4584                           | INVALID CLOSING AUCTION CALL DURATION                       | The entered auction call duration is invalid.                                                                                              |
| 4585                           | INVALID AUCTION START TIME                                  | The entered auction start time is not valid.                                                                                               |
| 4586                           | INVALID AUCTION LIST                                        | At least one auction defined in the auction list is not valid.                                                                             |
| 4587                           | INVALID STOP LIMIT                                          | The stop limit has not a valid tick size or incorrect syntax.                                                                              |
| 4588                           | INVALID COMBINATION OF STOP LIMIT AND EXECUTION RESTRICTION | The combination of stop limit and execution restriction entered is not valid.                                                              |
| 4589                           | INVALID MAX DURATION RANDOM END                             | The entered maximum duration random end is invalid.                                                                                        |
| 4590                           | INVALID AUCTION LOT INDICATOR                               | The entered auction lot indicator is invalid. It has to be 'R' or 'A'.                                                                     |
| 4591                           | INVALID MULTI ISIN COUNT                                    | Multi ISIN count does exceed maximum possible value.                                                                                       |
| 4592                           | INVALID GROUP CODE                                          | The entered group code is not valid.                                                                                                       |
| 4593                           | INVALID GROUP TYPE                                          | The entered group type is not valid.                                                                                                       |
| 4594                           | INVALID GROUP NAME                                          | The entered group name is not valid                                                                                                        |
| 4595                           | INVALID INSTRUMENT TYPE                                     | The instrument type entered in context of filtered instrument profile inquiry, fast market change, or instrument group entry is not valid. |
| 4596                           | INVALID SWITCHING TRADING SCHEDULE CODE                     | The switching trading schedule code is invalid.                                                                                            |
| 4597                           | INVALID SUBGROUP CODE                                       | The entered subgroup code is not valid.                                                                                                    |
| 4598                           | INVALID TRADING MODEL TYPE CODE                             | The entered trading model type code is not valid.                                                                                          |
| 4599                           | INVALID OPENING AUCTION                                     | The start time of opening auction is not valid.                                                                                            |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)            | Description                                                                   |
|--------------------------------|-------------------------------------------|-------------------------------------------------------------------------------|
| 4600                           | INVALID CLOSING AUCTION                   | The end time of closing auction is not valid.                                 |
| 4601                           | INVALID SETTLEMENT ACCOUNT                | The entered settlement account is not valid.                                  |
| 4602                           | INVALID SETTLEMENT PERIOD                 | The entered settlement period is not valid.                                   |
| 4604                           | INVALID TRADE PRICE                       | The price is not a tick size or has invalid syntax.                           |
| 4605                           | INVALID TRADE QUANTITY                    | The quantity is smaller than the minimum tradable unit or has invalid syntax. |
| 4606                           | INVALID FAST MARKET INDICATOR             | The entered fast market indicator is not valid.                               |
| 4607                           | ERROR IN LOADING AUTHORIZATION DATA       | Authorization data are not available during startup.                          |
| 4608                           | STARTING NUMBER OUT OF RANGE              | Maximum range for numeric value exceeded.                                     |
| 4609                           | TOTAL NUMBER DESIRED OUT OF RANGE         | Maximum range for numeric value exceeded.                                     |
| 4610                           | INVALID BIT CALL                          | Wrong parameters formatted for call to internal library.                      |
| 4611                           | DUPLICATE REQUEST ITEM                    | Duplicate request items are not allowed.                                      |
| 4612                           | INVALID RESUBMISSION NUMBER               | The resubmission number is not a valid number.                                |
| 4613                           | INVALID LIMIT CHANGE                      | Limit change failed.                                                          |
| 4614                           | INVALID DUPLICATE REQUEST FLAG            | Duplicate request flag for resubmission not allowed.                          |
| 4615                           | INVALID TRADE REVERSAL FILTER INDICATOR   | Invalid value entered for trade filter.                                       |
| 4616                           | INVALID QUOTE DELETION                    | Quote deletion not supported.                                                 |
| 4617                           | QUOTE CANNOT BE PROCESSED BY THIS CHANNEL | An Issuer quote has been submitted for the incorrect channel.                 |
| 4619                           | INVALID START TIME OF CONTINUOUS AUCTION  | Start time of continuous auction trading not valid.                           |
| 4620                           | INVALID END TIME OF CONTINUOUS AUCTION    | End time of continuous auction trading not valid.                             |

Table 8.1 - Completion Codes



| Completion Code<br>(complCode) | Completion Text<br>(complText)                                            | Description                                                                                                                     |
|--------------------------------|---------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------|
| 4621                           | INVALID EXT AUCTION CALL DURATION                                         | Incorrect value entered for field.                                                                                              |
| 4622                           | INVALID ISSUER INDICATOR                                                  | Issuer indicator entered not valid.                                                                                             |
| 4623                           | INVALID LIQUIDITY PROVIDER INDICATOR                                      | Liquidity Provider indicator entered not valid.                                                                                 |
| 4624                           | LICENSE REQUIRED FOR QUOTE MAINTENANCE                                    | Quotation provider license required.                                                                                            |
| 4626                           | QUOTE ONLY TURNED INTO A PUBLIC QUOTE                                     | The auction quote became a public quote.                                                                                        |
| 4627                           | QUOTE REQUEST ENTRY NOT ALLOWED FOR INSTRUMENTS TRADED IN CONT. AUCTION   | Manual quote requests are not supported for instruments traded in continuous auction for standard quotation volume.             |
| 4628                           | QUOTE REQUEST INQUIRY NOT ALLOWED FOR INSTRUMENTS TRADED IN CONT. AUCTION | No quote request inquiry supported for instruments traded in continuous auction.                                                |
| 4629                           | CANNOT ENTER (PUBLIC) QUOTE DURING THIS TRADING PHASE                     | Trading phase not valid for entry of public or auction quote.                                                                   |
| 4630                           | INVALID SETTLEMENT CODE                                                   | The entered settlement code is not valid.                                                                                       |
| 4631                           | INVALID ISSUER MEMBER ID                                                  | The member Id of the Issuer is invalid.                                                                                         |
| 4632                           | INVALID WARRANT CATEGORY                                                  | The warrant category entered is invalid.                                                                                        |
| 4633                           | INVALID WARRANT TYPE                                                      | The warrant type entered is invalid.                                                                                            |
| 4634                           | INVALID STRIKE PRICE                                                      | The warrant strike price entered is invalid.                                                                                    |
| 4635                           | INVALID UNDERLYING                                                        | The underlying of the entered instrument is invalid.                                                                            |
| 4636                           | INVALID COMBINATION OF ORDER TYPE AND LIMIT                               | Either a limit is entered for an order type which has no limit (M,T) or no limit is entered for an order type with limit (L,I). |
| 4637                           | INVALID COMBINATION OF ORDER TYPE AND PEAK QUANTITY                       | A peak quantity is entered for an order type with no peak (M,L,T).                                                              |
| 4638                           | INVALID PEAK QUANTITY                                                     | No peak quantity or an invalid peak quantity is entered for order type I.                                                       |
| 4639                           | INVALID COMBINATION OF ORDER TYPE AND INSTRUMENT                          | The entered order type is not allowed for that instrument as described in the instrument reference data.                        |
| 4640                           | INVALID COMBINATION OF ORDER TYPE AND TRADING RESTRICTION                 | For the order types I or T a trading restriction is entered.                                                                    |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                                 | Description                                                                                                                  |
|--------------------------------|----------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------|
| 4641                           | INVALID COMBINATION OF ORDER TYPE<br>AND EXECUTION RESTRICTION | For the order type I an execution<br>restriction is entered.                                                                 |
| 4642                           | QUANTITY IS NOT ROUND LOT                                      | For the order type I an odd lot quantity is<br>entered.                                                                      |
| 4643                           | INVALID COMBINATION OF ORDER TYPE<br>AND VALIDITY CONSTRAINT   | For the order type I the validity GFD is not<br>entered.                                                                     |
| 4644                           | ORDER QUANTITY IS LESS THAN PEAK<br>QUANTITY                   | For the order type I the order quantity is<br>less than the peak quantity.                                                   |
| 4645                           | PEAK QUANTITY IS LESS THAN MINIMUM<br>PEAK QUANTITY            | For the order type I the peak quantity is<br>less than the minimum peak quantity of<br>the instrument reference data.        |
| 4646                           | ORDER QUANTITY IS LESS THAN<br>MINIMUM ICEBERG QUANTITY        | For the order type I the quantity is less<br>than the minimum iceberg quantity of the<br>instrument reference data.          |
| 4647                           | INVALID PTA FLAG                                               | Post trade anonymity flag cannot contain<br>values other than 'Y' and 'N'.                                                   |
| 4648                           | INVALID ORDER TYPE INDICATOR                                   | Order type indicators for the different<br>order types cannot contain values other<br>than 'Y' and 'N'.                      |
| 4649                           | INVALID MINIMUM ICEBERG QUANTITY                               | Minimum iceberg quantity has to be a<br>valid numeric number.                                                                |
| 4650                           | INVALID MINIMUM PEAK SIZE                                      | Minimum peak size has to be a valid<br>numeric number.                                                                       |
| 4651                           | INVALID MAXIMUM ORDER VALUE                                    | The entered value is not numeric or less<br>than zero.                                                                       |
| 4652                           | INVALID BOND INTEREST RATE                                     | The entered bond interest rate is not<br>numeric or the minimum interest rate is<br>not less than the maximum interest rate. |
| 4653                           | INVALID EXCHANGE ID                                            | The entered exchange ID contains non-<br>printable characters.                                                               |
| 4654                           | INVALID SUBTYPE CODE                                           | The entered subtype code contains non-<br>printable characters.                                                              |
| 4655                           | INVALID MATURITY DATE                                          | The entered maturity date is not a date or<br>minimum date is not less than maximum<br>date.                                 |
| 4656                           | INVALID BOND ISSUER                                            | The entered bond Issuer contains non-<br>printable characters.                                                               |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                        | Description                                                                                                                                               |
|--------------------------------|-------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------|
| 4657                           | INVALID MIDPOINT VALIDITY DURATION                    | The duration of the midpoint validity is incorrect.                                                                                                       |
| 4658                           | INVALID MAXIMUM MATCHING RANGE<br>VALIDITY DURATION   | The duration of the matching range validity is incorrect.                                                                                                 |
| 4659                           | INVALID CROSSING PERIOD START                         | The start time of a crossing period overlaps another start time.                                                                                          |
| 4660                           | QUOTE REQUEST ENTRY NOT ALLOWED<br>FOR ISSUER         | A quote request for instruments traded in continuous auction for high quotation volume is only allowed, if the user is not an Issuer for that instrument. |
| 4661                           | OTC TRADES NOT ALLOWED FOR<br>INSTRUMENT TYPE         | OTC trades are not allowed for the entered instrument type.                                                                                               |
| 4662                           | TRADE MODIFICATION NOT ALLOWED<br>FOR INSTRUMENT TYPE | Trades modifications are not allowed for the entered instrument type.                                                                                     |
| 4663                           | INVALID SETTLEMENT LOCATION                           | The settlement location is invalid.                                                                                                                       |
| 4664                           | INVALID END-OF-DAY AUCTION CALL<br>DURATION           | The end-of-day auction call duration is invalid.                                                                                                          |
| 4665                           | INVALID AUCTION TYPE                                  | The combination of auction type and trading model is invalid.                                                                                             |
| 4666                           | INTRADAY CLOSING AUCTION MUST BE<br>SCHEDULED         | Since an end-of-day auction was scheduled, an intraday auction has to be scheduled as well.                                                               |
| 4667                           | INVALID NETTING TYPE                                  | The netting type code entered is invalid.                                                                                                                 |
| 4668                           | INVALID NETTING SUFFIX NUMBER                         | The netting suffix is not numeric.                                                                                                                        |
| 4669                           | INVALID EXECUTION CODE                                | The execution code is not correct.                                                                                                                        |
| 4671                           | INVALID INQUIRE TRADE RATIO                           | The inquire trade ration is invalid.                                                                                                                      |
| 4672                           | INVALID APPLICATION ID                                | The application identifier is not correct.                                                                                                                |
| 4673                           | INVALID GIVE UP INDICATOR FLAG                        | The give up indicator flag is not correct.                                                                                                                |
| 4674                           | INVALID CONTRACT UNIT                                 | The contract unit entered is invalid.                                                                                                                     |
| 4675                           | INVALID REPO TYPE                                     | The repo type value entered is not 'G' or 'S'.                                                                                                            |
| 4676                           | INVALID SETTLEMENT AMOUNT                             | The settlement amount entered is invalid.                                                                                                                 |
| 4677                           | INVALID REPO INT RAT                                  | The repo interest rate is invalid.                                                                                                                        |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                                               | Description                                                                                    |
|--------------------------------|------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------|
| 4678                           | EXT TRADE NUMBER HAS WRONG<br>FORMAT                                         |                                                                                                |
| 4679                           | INVALID EXTERNAL TRADING LOCATION                                            |                                                                                                |
| 4680                           | INVALID EXTERNAL SETTLEMENT DATE                                             |                                                                                                |
| 4681                           | EXTERNAL TRADE LINK HAS WRONG<br>FORMAT                                      |                                                                                                |
| 4682                           | INVALID USER CLASS INDICATOR                                                 |                                                                                                |
| 4683                           | INVALID BEST BID/BEST ASK PRICE                                              | The Xetra BEST price entered is invalid.                                                       |
| 4684                           | BEST FIELDS ONLY ALLOWED FOR BEST<br>QUOTES                                  | A Xetra BEST related field has been<br>populated on a non-BEST quote.                          |
| 4685                           | INVALID BEST RESERVE QUANTITY                                                | An invalid Xetra BEST reserve quantity<br>has been entered.                                    |
| 4686                           | INVALID BEST BID/BEST ASK BOUNDARY<br>PRICE                                  | The entered Xetra BEST boundary is<br>invalid.                                                 |
| 4687                           | UNREASONABLE COMBINATION OF<br>BOUNDARY PRICES WITH BEST BID/ASK<br>PRICES   | The Xetra BEST boundary prices are not<br>consistent with the entered bid or ask<br>price(s).  |
| 4688                           | INVALID BEST EXECUTOR ID                                                     | An invalid member ID has been entered in<br>the Xetra BEST Executor field.                     |
| 4689                           | INVALID LICENSE TYPE                                                         | The entered license type is invalid.                                                           |
| 4690                           | INVALID LIQUIDITY MANAGER INDICATOR                                          | The Liquidity Manager indicator entered is<br>invalid.                                         |
| 4691                           | INVALID BEST EXECUTOR INDICATOR                                              | The Xetra BEST Executor indicator<br>entered is invalid.                                       |
| 4692                           | BEST EXECUTOR FOR EQUITIES ONLY                                              | A Xetra BEST Executor has been given for<br>a transaction in a non-equity instrument.          |
| 4693                           | INVALID TRADE TYPE                                                           | The trade type for External Eurex Bonds<br>trades is invalid.                                  |
| 4694                           | INVALID BOND YIELD TRADE INDICATOR                                           | The bond yield trade indicator is invalid.                                                     |
| 4695                           | INVALID REFERENCE PRICE                                                      | The reference price provided has not a<br>valid yield value for yield-traded instru-<br>ments. |
| 4696                           | FILTER LIMITS PROVIDED FOR BOTH<br>PRICE AND YIELD-TRADABLE INSTRU-<br>MENTS | It is not allowed to filter orders by limit for<br>both price and yield-traded instruments.    |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                                     | Description |
|--------------------------------|--------------------------------------------------------------------|-------------|
| 4697                           | ENERGY PRICES ARE NOT INCREASING                                   |             |
| 4698                           | ENERGY QUANTITIES ARE NOT<br>DECREASING                            |             |
| 4699                           | DIFFERENT NON-NULL QUANTITIES                                      |             |
| 4700                           | TWO NON-NULL QUANTITIES REQUIRED                                   |             |
| 4701                           | AT LEAST TWO PRICE-QUANTITY<br>RECORDS ARE REQUIRED                |             |
| 4702                           | NO ASSIGNMENT FOR TRADER                                           |             |
| 4703                           | INVALID STREAM GROUP                                               |             |
| 4704                           | INVALID BACKEND MESSAGE LENGTH                                     |             |
| 4705                           | ORDERBOOK RECOVERY REQUEST<br>EXPIRED                              |             |
| 4706                           | INVALID COMBINATION OF AMND CONF<br>IND AND TRD OTC RPT IND FIELDS |             |
| 6000                           | INVALID MEMORY ADDRESS                                             |             |
| 6009                           | INSTRUMENT DOES NOT EXIST                                          |             |
| 6010                           | INVALID ROW INDEX                                                  |             |
| 6011                           | INVALID BUY/SELL INDICATOR                                         |             |
| 6013                           | INVALID SUBJECT NAME                                               |             |
| 6014                           | INVALID BACKEND SUBSYSTEM                                          |             |
| 6015                           | CANNOT READ/WRITE THE PROFILE                                      |             |
| 6016                           | CANNOT READ/WRITE THE DEFAULT<br>INSTRUMENT                        |             |
| 6017                           | INSTRUMENT PROFILE PROBLEM                                         |             |
| 6018                           | INVALID PROFILE                                                    |             |
| 6019                           | MAXIMUM NUMBER OF PROFILE ENTRIES<br>EXCEEDED                      |             |
| 6030                           | INSTRUMENT SUSPENDED                                               |             |
| 6031                           | EMPTY INSTRUMENT ID                                                |             |
| 6032                           | INVALID INITIAL WINDOW CONFIGU-<br>RATION                          |             |
| 6033                           | ERROR IN CONFIGURATION CONTEXT                                     |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)             | Description |
|--------------------------------|--------------------------------------------|-------------|
| 6034                           | INVALID CONTEXT                            |             |
| 6035                           | INVALID ACTION                             |             |
| 6041                           | NEW PASSWORD MUST DIFFER FROM<br>OLD       |             |
| 6042                           | INVALID PASSWORD                           |             |
| 6043                           | INVALID USER ID                            |             |
| 6046                           | XETRA CONNECTION CLOSED                    |             |
| 6048                           | VALUES CONNECTION FAILED                   |             |
| 6049                           | VALUES CONNECTION ERROR                    |             |
| 6053                           | INSTRUMENT HAS TRANSACTIONS<br>PENDING     |             |
| 6055                           | PLEASE CHOOSE A ROW                        |             |
| 6056                           | PLEASE CHOOSE AN INSTRUMENT                |             |
| 6057                           | PLEASE CHOOSE A FILTER                     |             |
| 6059                           | MAXIMUM NUMBER OF PROFILES<br>REACHED      |             |
| 6064                           | INVALID QUANTITY                           |             |
| 6065                           | PARALLEL DELETION OCCURRED                 |             |
| 6067                           | PROFILE NAME ALREADY EXISTS                |             |
| 6068                           | DUPLICATE ENTRIES REJECTED                 |             |
| 6069                           | WRONG ENVIRONMENT NUMBER                   |             |
| 6071                           | UNSUBSCRIBE INSTRUMENT STATE               |             |
| 6072                           | PROFILE MODIFIED SUCCESSFULLY              |             |
| 6087                           | EXTENDED AUCTION CALL                      |             |
| 6088                           | RETRIEVED PROFILE DOES NO LONGER<br>EXIST. |             |
| 6089                           | NO FILTER SELECTED                         |             |
| 6090                           | NO ROW SELECTED                            |             |
| 6091                           | CURRENT PROFILE IS EMPTY                   |             |
| 6092                           | ARCHITECTURE NOT AVAILABLE<br>ANYMORE      |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                            | Description |
|--------------------------------|-----------------------------------------------------------|-------------|
| 6093                           | XETRA BACK-END NOT AVAILABLE                              |             |
| 6094                           | NO DATA MATCHING SELECTION<br>CRITERIA                    |             |
| 6095                           | EXTENDED VOLATILITY INTERRUPTION                          |             |
| 6096                           | VOLATILITY INTERRUPTION                                   |             |
| 6097                           | MARKET ORDER INTERRUPTION                                 |             |
| 6098                           | INSTRUMENT IS NOT ASSIGNED                                |             |
| 6099                           | XETRA LOGIN FAILED FOR AT LEAST ONE<br>SELECTED EXCHANGE  |             |
| 6100                           | DATE CANNOT BE LESS THAN TODAY OR<br>GREATER THAN 90 DAYS |             |
| 6101                           | ASK LIMIT MUST BE HIGHER THAN BID<br>LIMIT                |             |
| 6102                           | UNEXPECTED INQUIRY RESPONSE                               |             |
| 6103                           | XETRA LOGIN PENDING REQUESTS                              |             |
| 6104                           | PASSWORD CHANGED SUCCESSFULLY                             |             |
| 6105                           | NO VALID INSTRUMENT OR PROFILE<br>SELECTION               |             |
| 6106                           | INSTRUMENT IS NOT INTERNAL                                |             |
| 6107                           | OPEN OTC TRADE SUCCESSFULLY<br>ENTERED                    |             |
| 6108                           | OPEN OTC TRADE SUCCESSFULLY<br>DELETED                    |             |
| 6109                           | OPEN OTC TRADE SUCCESSFULLY<br>APPROVED                   |             |
| 6110                           | BROADCAST RETRANSMISSION NOT<br>AVAILABLE                 |             |
| 6111                           | CONTINUOUS AUCTION XERVICE NOT<br>AVAILABLE               |             |
| 6112                           | BROADCAST RETRANSMISSION LOGIN<br>FAILED                  |             |
| 6113                           | CONTINUOUS AUCTION XERVICE LOGIN<br>FAILED                |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                                   | Description |
|--------------------------------|------------------------------------------------------------------|-------------|
| 6114                           | BROADCAST RETRANSMISSION LOGOUT<br>FAILED                        |             |
| 6115                           | CONTINUOUS AUCTION XERVICE<br>LOGOUT FAILED                      |             |
| 6116                           | CANNOT PROCESS QUOTE FOR<br>ACCOUNT TYPE ISSUER                  |             |
| 6117                           | CANNOT ENTER QUOTE FOR ACCOUNT<br>TYPE ISSUER                    |             |
| 6118                           | CANNOT INQUIRE QUOTE FOR ACCOUNT<br>TYPE ISSUER                  |             |
| 6119                           | EXTENDED VOLATILITY INTERRUPTION IS<br>FROZEN                    |             |
| 6120                           | INSTRUMENT PROFILE CORRUPTED                                     |             |
| 6121                           | XETRA LOGIN FAILED                                               |             |
| 6200                           | ORDER DELETED                                                    |             |
| 6201                           | QUOTE DELETED                                                    |             |
| 6202                           | QUOTE ASK SIDE DELETED                                           |             |
| 6203                           | QUOTE BIDE SIDE DELETED                                          |             |
| 6204                           | RECEIVED INVALID UNSUBSCRIBE<br>REQUEST FOR INSIDE MARKET        |             |
| 6205                           | RECEIVED UNEXPECTED INSIDE MARKET<br>INQUIRY RESPONSE            |             |
| 6206                           | RECEIVED UNEXPECTED INSIDE MARKET<br>BROADCAST                   |             |
| 6207                           | NO ROW CONTEXT FOR SELECTED ROW                                  |             |
| 6208                           | ASK LIMIT MUST BE HIGHER THAN BID<br>LIMIT                       |             |
| 6209                           | NO ORDERS MATCHING SELECTION<br>CRITERIA                         |             |
| 6210                           | NO QUOTE SELECTED                                                |             |
| 6211                           | NO QUOTES MATCHING SELECTION<br>CRITERIA                         |             |
| 6212                           | AVERAGE PRICE CANNOT BE CALCU-<br>LATED FOR MULTIPLE INSTRUMENTS |             |

Table 8.1 - Completion Codes



| Completion Code<br>(complCode) | Completion Text<br>(complText)                                            | Description |
|--------------------------------|---------------------------------------------------------------------------|-------------|
| 6213                           | AVERAGE PRICE CALCULATION IN<br>PROGRESS                                  |             |
| 6214                           | AVERAGE PRICE CALCULATION<br>SUCCESSFULLY CANCELED                        |             |
| 6215                           | INVALID COMBINATION OF STOP LIMIT<br>AND EXECUTION RESTRICTION            |             |
| 6216                           | HELD ORDER/QUOTES OUT OF SYNC                                             |             |
| 6217                           | ORDER IS ALREADY HELD                                                     |             |
| 6218                           | QUOTE IS ALREADY HELD                                                     |             |
| 6219                           | Do you really want to delete all orders<br>according to filter settings?  |             |
| 6220                           | Do you really want to hold all orders<br>according to filter settings?    |             |
| 6221                           | Do you really want to release all orders<br>according to filter settings? |             |
| 6222                           | ORDER CONFIRMATION DATA MAY BE<br>OUTDATED                                |             |
| 6223                           | QUOTE CONFIRMATION DATA MAY BE<br>OUTDATED                                |             |
| 6224                           | DESIGNATED SPONSOR QUOTE<br>REQUEST DATA MAY BE OUTDATED                  |             |
| 6225                           | MAXIMUM ORDER QUANTITY WAS<br>EXCEEDED                                    |             |
| 6226                           | BUY QUANTITY EXCEEDED THE<br>MAXIMUM ORDER QUANTITY                       |             |
| 6227                           | SELL QUANTITY EXCEEDED THE<br>MAXIMUM ORDER QUANTITY                      |             |
| 6228                           | ORDER/QUOTE CURRENTLY PROCESSED                                           |             |
| 6229                           | Do you really want to delete all quotes<br>according to filter settings?  |             |
| 6230                           | Do you really want to hold all quotes<br>according to filter settings?    |             |
| 6231                           | Do you really want to release all quotes<br>according to filter settings? |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                                      | Description |
|--------------------------------|---------------------------------------------------------------------|-------------|
| 6232                           | ADJUSTMENT COMPLETED SUCCESS-<br>FULLY                              |             |
| 6233                           | ONLY EQUITIES ARE ALLOWED                                           |             |
| 6234                           | OTC CONFIRMATION DATA MAY BE<br>OUTDATED                            |             |
| 6235                           | INVALID TRADER ID FOR EXCHANGE                                      |             |
| 6500                           | DIFFERENT CURRENCIES SELECTED                                       |             |
| 6800                           | TRADE SUCCESSFULLY UPDATED                                          |             |
| 6801                           | YOU ARE NOT ALLOWED TO RECEIVE<br>ANY REPORTS                       |             |
| 6802                           | CHANGE TO REPORT SELECTION<br>SUCCESSFUL                            |             |
| 6803                           | USER SUCCESSFULLY ADDED                                             |             |
| 6804                           | USER SUCCESSFULLY MODIFIED                                          |             |
| 6805                           | USER SUCCESSFULLY DELETED                                           |             |
| 6806                           | NO CHANGE TO REPORT SELECTION<br>REQUESTED                          |             |
| 6807                           | AVERAGE PRICE CANNOT BE CALCU-<br>LATED FOR MULTIPLE INSTRUMENTS    |             |
| 6808                           | AVERAGE PRICE CALCULATION IN<br>PROGRESS                            |             |
| 6809                           | AVERAGE PRICE CALCULATION<br>SUCCESSFULLY CANCELED                  |             |
| 6810                           | ACCUMULATED FEES CANNOT BE<br>CALCULATED FOR MULTIPLE<br>CURRENCIES |             |
| 6816                           | TRADE UNDESIGNATED SUCCESSFULLY                                     |             |
| 6818                           | AT LEAST ONE TRANSACTION COULD<br>NOT BE PROCESSED SUCCESSFULLY     |             |
| 7520                           | SUBSCRIPTION ADMIN ITEM NOT FOUND                                   |             |
| 7521                           | SUBSCRIPTION ADMIN COUNTER NOT<br>FOUND                             |             |
| 7522                           | SUBSCRIPTION ADMIN INVALID VALUES<br>HANDLER                        |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                                            | Description |
|--------------------------------|---------------------------------------------------------------------------|-------------|
| 7523                           | SUBSCRIPTION ADMIN ITEM ALREADY EXISTS                                    |             |
| 7524                           | SUBSCRIPTION ADMIN NOT LAST VIEW OBJECT                                   |             |
| 7525                           | SUBSCRIPTION ADMIN WRONG VIEW OBJECT NUMBER                               |             |
| 7526                           | REQUEST TO BACKEND IS PENDING                                             |             |
| 7527                           | NO ROWS MATCH FILTER CRITERIA                                             |             |
| 7528                           | QUOTE REQUEST CANNOT BE ENTERED FOR INSTRUMENTS TRADED IN CONT. AUCTION   |             |
| 7529                           | QUOTE ENTRY REJECTED BECAUSE NO CROSSED BOOK                              |             |
| 7530                           | QUOTE REQUEST INQUIRY NOT ALLOWED FOR INSTRUMENTS TRADED IN CONT. AUCTION |             |
| 7531                           | NO OPEN OTC TRADES FOUND                                                  |             |
| 8261                           | OTC TRADE SUCCESSFULLY ENTERED                                            |             |
| 8262                           | INSTRUMENT SUCCESSFULLY ADDED                                             |             |
| 8263                           | INSTRUMENT ASSIGNED SUCCESSFULLY MODIFIED                                 |             |
| 8264                           | INSTRUMENT SUCCESSFULLY DELETED                                           |             |
| 8265                           | RESOURCE ACCESS LEVEL SUCCESSFULLY MODIFIED                               |             |
| 8266                           | SOME RESOURCE ACCESS LEVELS WERE NOT MODIFIED                             |             |
| 8267                           | NO INSTRUMENTS ASSIGNED                                                   |             |
| 8268                           | SUCCESSFULLY LOGGED IN                                                    |             |
| 8269                           | SUCCESSFULLY LOGGED OUT                                                   |             |
| 8270                           | INSTRUMENT SUCCESSFULLY ADDED                                             |             |
| 8271                           | INSTRUMENT SUCCESSFULLY DELETED                                           |             |
| 8272                           | PROFILE SUCCESSFULLY ADDED                                                |             |
| 8273                           | PROFILE SUCCESSFULLY DELETED                                              |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                             | Description |
|--------------------------------|------------------------------------------------------------|-------------|
| 8274                           | UNABLE TO SETUP LISTBOX FOR<br>EQUITIES / BONDS / WARRANTS |             |
| 8275                           | INVALID INSTRUMENT TYPE                                    |             |
| 8276                           | UNABLE TO FILTER BONDS FOR<br>MATURITY DATE                |             |
| 8277                           | INVALID INSTRUMENT GROUP                                   |             |
| 8278                           | UNABLE TO SETUP MULTI ISIN INQUIRY<br>REQUEST              |             |
| 8279                           | INVALID MULTI ISIN INQUIRY REQUEST                         |             |
| 8280                           | NO INSTRUMENT IN GROUP                                     |             |
| 8281                           | NO DESTINATION GROUP                                       |             |
| 8282                           | NO DEFAULT GROUP                                           |             |
| 8293                           | INSTRUMENT GROUP SUCCESSFULLY<br>ADDED                     |             |
| 8294                           | INSTRUMENT GROUP SUCCESSFULLY<br>DELETED                   |             |
| 8295                           | INSTRUMENT GROUP SUCCESSFULLY<br>MODIFIED                  |             |
| 8296                           | INSTRUMENT SUCCESSFULLY MOVED                              |             |
| 8297                           | MATURITY FILTER CRITERION IGNORED                          |             |
| 8298                           | YIELD FILTER CRITERION IGNORED                             |             |
| 8299                           | INVALID MATURITY DATE                                      |             |
| 8300                           | INVALID FILTER CRITERION                                   |             |
| 8330                           | APPROVAL DENIED                                            |             |
| 8400                           | INVALID YIELD FILTER                                       |             |
| 8401                           | INSTRUMENT WATCH DOES NOT EXIST                            |             |
| 8402                           | INVALID VALUE ENTERED                                      |             |
| 8403                           | INSTRUMENT WATCH SUCCESSFULLY<br>ADDED                     |             |
| 8404                           | INSTRUMENT WATCH SUCCESSFULLY<br>DELETED                   |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                                     | Description |
|--------------------------------|--------------------------------------------------------------------|-------------|
| 8405                           | INSTRUMENT WATCH SUCCESSFULLY<br>MODIFIED                          |             |
| 8406                           | INSTRUMENT WATCH SUCCESSFULLY<br>ACTIVATED                         |             |
| 8407                           | INSTRUMENT WATCH SUCCESSFULLY<br>DEACTIVATED                       |             |
| 8408                           | EXCEEDED NUMBER OF WATCHES PER<br>INSTRUMENT                       |             |
| 8409                           | EXCEEDED NUMBER OF TOTAL<br>WATCHES                                |             |
| 8410                           | NO INSTRUMENT GROUP ASSIGNED                                       |             |
| 8411                           | NO LICENSE AVAILABLE                                               |             |
| 8412                           | MAXIMUM ORDER QUANTITY SUCCESS-<br>FULLY MODIFIED                  |             |
| 8413                           | INVALID CONTROL SEGMENT                                            |             |
| 8414                           | UNABLE TO INQUIRE LIST OF ALL<br>INSTRUMENTS                       |             |
| 8415                           | FAST MARKET                                                        |             |
| 8416                           | NO YIELD AVAILABLE FOR HISTORIC<br>TRADES                          |             |
| 8417                           | XETRA BACK-END AVAILABLE                                           |             |
| 8418                           | INVALID EXTENDED VOLA FACTOR                                       |             |
| 8419                           | BROADCAST RETRANSMISSION<br>AVAILABLE                              |             |
| 8420                           | CONTINUOUS AUCTION XERVICE<br>AVAILABLE                            |             |
| 8421                           | PUBLIC QUOTE SUCCESSFULLY<br>ENTERED                               |             |
| 8422                           | MATCHING RANGE SUCCESSFULLY<br>ENTERED                             |             |
| 8423                           | DO YOU REALLY WANT TO SUSPEND ALL<br>WARRANTS FOR THIS UNDERLYING? |             |
| 8424                           | CLOSING CROSSING PERIOD STARTED                                    |             |
| 8426                           | INSTRUMENT IS NOT AN EQUITY                                        |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                                   | Description                                                                                                            |
|--------------------------------|------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------|
| 9999                           | UNKNOWN APPLICATION ERROR                                        |                                                                                                                        |
| 10000                          | SUCCESSFULLY PROCESSED                                           | Log of an event.                                                                                                       |
| 10030                          | INVALID MEMBER ID ENTRY                                          | Action is not allowed for the entered member, e.g. change of the member instrument assignment for the member exchange. |
| 10040                          | RELATIONSHIP DOES NOT EXIST                                      | The relationship entered does not exist.                                                                               |
| 10325                          | INVALID ACTION CODE                                              | The action code entered not valid.                                                                                     |
| 10330                          | INVALID MEMBER DEVICE                                            | The node number from which the transaction has been initiated is not valid for the acting member.                      |
| 10393                          | SUBMITTER HAS NOT DESIGNATED SPONSOR LICENSE FOR THIS INSTRUMENT | Designated Sponsor license required for that request.                                                                  |
| 10394                          | SUBMITTER MUST NOT BE A DESIGNATED SPONSOR FOR THIS INSTRUMENT   | Submitter must not be a Designated Sponsor for this instrument.                                                        |
| 10396                          | MAXIMUM ORDER VALUE WAS EXCEEDED                                 | Maximum order value was exceeded.                                                                                      |
| 10397                          | BUY QUANTITY EXCEEDED THE MAXIMUM ORDER QUANTITY                 | Buy quantity greater than maximum order quantity not allowed.                                                          |
| 10398                          | SELL QUANTITY EXCEEDED THE MAXIMUM ORDER QUANTITY                | Sell quantity greater than maximum order quantity not allowed.                                                         |
| 10399                          | ON-BEHALF-OF MEMBER OR COUNTERPARTY HAS NO ASSIGNMENT            | Assignment of counterparty or on behalf of member is missing.                                                          |
| 10409                          | ASSIGN NODE NUMBERS BEFORE SETTING TO ACTIVE                     | Node numbers are not assigned before the member status is set to active.                                               |
| 10500                          | DUPLICATE RECORD                                                 | The requested transaction can not be performed, because the data already exists.                                       |
| 10510                          | RECORD NOT FOUND                                                 | The data can not be found.                                                                                             |
| 10517                          | AN INVALID USER ID WAS ENTERED                                   | User not recognised.                                                                                                   |
| 10545                          | PROCESSING TERMINATED - RECORD LOCKED BY ANOTHER USER            | The specific record can not be accessed in write or update mode, if it is accessed by another user.                    |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                               | Description                                                                                                                                                                                                       |
|--------------------------------|--------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 10620                          | NO MORE RECORDS IN ORDER BOOK                                | Record not found in Order Book.                                                                                                                                                                                   |
| 10697                          | MEMBER MUST BE SUSPENDED AND INACTIVE FOR DELETION           | A change has already been made and a batch run is required before the next change can be done.                                                                                                                    |
| 10785                          | UPDATE REFUSED - OUTSTANDING ACTIVE RELATIONSHIP WITH A NCM  | A change has already been made and a batch run is required before the next change can be done.                                                                                                                    |
| 10787                          | UPDATE REFUSED - OUTSTANDING PENDING CLG-MBG CHANGE TO NCM   | A change has already been made and a batch run is required before the next change can be done.                                                                                                                    |
| 10789                          | UPDATE REFUSED - OUTSTANDING PENDING EXC-MBR CHANGE TO NCM   | A change has already been made and a batch run is required before the next change can be done.                                                                                                                    |
| 10791                          | UPDATE REFUSED - OUTSTANDING PENDING EXC-MBR CHANGE TO CM    | A change has already been made and a batch run is required before the next change can be done.                                                                                                                    |
| 10793                          | UPDATE REFUSED - OUTSTANDING PENDING RELATIONSHIP WITH A NCM | A change has already been made and a batch run is required before the next change can be done.                                                                                                                    |
| 10870                          | NO USER SETUP PROFILE ON THIS PARTICIPANT                    | For the entered user no setup profile is available.                                                                                                                                                               |
| 10880                          | RESOURCE PRIVILEGE DENIED - MEMBER STATUS IS INACTIVE        | The specific Resource Privilege is not valid for the entered Member ID, because the member is set to inactive. Inactive members (and their traders) can only perform inquiry functions and change their password. |
| 10881                          | RESOURCE PRIVILEGE DENIED - MEMBER STATUS IS ACTIVE          | The specific Resource Privilege is not valid for the entered Member ID, because the member is set to active.                                                                                                      |
| 10882                          | RESOURCE PRIVILEGE DENIED - TRADER STATUS IS INACTIVE        | Inactive traders can only perform maintenance functions.                                                                                                                                                          |
| 10890                          | RESOURCE PRIVILEGE DENIED - MEMBER STATUS IS SUSPENDED       | Suspended members have restricted access.                                                                                                                                                                         |
| 10891                          | RESOURCE PRIVILEGE DENIED TO THE HOUSE                       | Members of Xetra are not allowed to trade.                                                                                                                                                                        |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                                 | Description                                                                                                                                                             |
|--------------------------------|----------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 10892                          | RESOURCE PRIVILEGE DENIED TO THE HOUSE ON BEHALF OF THE MEMBER | The entered Resource Privilege is denied on behalf of the member. Only the functions enter order, delete order and delete quote can be performed on behalf of a member. |
| 10910                          | RESOURCE NOT AVAILABLE DURING CURRENT TRADING SESSION          | The entered Resource is not available depending on the current trading session.                                                                                         |
| 10912                          | RESOURCE NOT AVAILABLE DURING CURRENT INSTRUMENT STATE         | The entered Resource is not available depending on the current Instrument state, e.g. if the instrument is currently locked by another process.                         |
| 10914                          | RESOURCE NOT AVAILABLE                                         |                                                                                                                                                                         |
| 11001                          | DATE CANNOT BE GREATER THAN TODAY'S DATE PLUS 90 DAYS          | The date entered for a Good Till Cancelled order cannot be greater than 90 days from the current business date.                                                         |
| 11002                          | DATE MUST BE GREATER THAN OR EQUAL TO TODAY'S DATE             | An order cannot be entered with a date older than the current business date.                                                                                            |
| 11006                          | UNAUTHORIZED USE OF AGENT ACCOUNT                              | The user is not set up to trade using account type entered.                                                                                                             |
| 11007                          | UNAUTHORIZED USE OF PROPRIETARY ACCOUNT                        | The user is not set up to trade using account type entered.                                                                                                             |
| 11008                          | UNAUTHORIZED USE OF DESIGNATED SPONSOR ACCOUNT                 | The user is not set up to trade using account type entered.                                                                                                             |
| 11009                          | UNAUTHORIZED USE OF BEST EXECUTOR ACCOUNT                      |                                                                                                                                                                         |
| 11010                          | UNAUTHORIZED USE OF LIQUIDITY MANAGER ACCOUNT                  |                                                                                                                                                                         |
| 11011                          | INSTRUMENT NOT ASSIGNED TO BEST EXECUTOR                       |                                                                                                                                                                         |
| 11012                          | INSTRUMENT NOT ASSIGNED TO LIQUIDITY MANAGER                   |                                                                                                                                                                         |
| 11013                          | BEST EXECUTOR LICENSE ONLY FOR EQUITIES                        |                                                                                                                                                                         |
| 11014                          | INVALID NETTING TYPE                                           |                                                                                                                                                                         |
| 11015                          | BEST QUOTE NOT FOUND                                           |                                                                                                                                                                         |

Table 8.1 - Completion Codes



| Completion Code<br>(complCode) | Completion Text<br>(complText)                                     | Description                                                                      |
|--------------------------------|--------------------------------------------------------------------|----------------------------------------------------------------------------------|
| 11016                          | INVALID COMBINATION OF ACCOUNT TYPE AND NETTING TYPE               |                                                                                  |
| 11017                          | BEST FIELDS ONLY ALLOWED FOR BEST QUOTES                           |                                                                                  |
| 11018                          | RESERVE QUANTITY MUST BE GREATER OR EQUAL TO THE QUOTE QUANTITY    |                                                                                  |
| 11019                          | INVALID BEST BOUNDARY PRICE                                        |                                                                                  |
| 11020                          | UNREASONABLE COMBINATION OF BEST BOUNDARY PRICE AND BID/ASK PRICES |                                                                                  |
| 11021                          | INVALID TRADING MODEL FOR BEST QUOTES                              |                                                                                  |
| 11023                          | LIQUIDITY MANAGER LICENSE REQUIRED DURING THIS TRADING PHASE       |                                                                                  |
| 11024                          | EXECUTOR ID CANNOT BE MODIFIED                                     |                                                                                  |
| 11718                          | INSUFFICIENT RESOURCE ACCESS LEVEL                                 | User has no rights to inquire or modify the selected resource                    |
| 11719                          | SUBMITTER IS NOT A SENIOR TRADER OF THE OWNER                      | User is not a senior trader.                                                     |
| 11720                          | INSUFFICIENT ACCOUNT PRIVILEGE                                     | Not enough rights for transaction.                                               |
| 11721                          | MEMBER CHANGES RESOURCE AND TRIES TO TRADE ON BEHALF               | Member ID is incorrect.                                                          |
| 11775                          | ACTIVE CLEARING MEMBER NEEDED                                      | A non clearing member needs an active clearing member.                           |
| 11785                          | A CM MUST HAVE A RELATIONSHIP WITH ITSELF                          | The clearing member must have a relationship with himself.                       |
| 11790                          | UNKNOWN RESOURCE                                                   | Resource not recognised.                                                         |
| 11795                          | INVALID MEMBER IDENTIFICATION                                      | Member not known.                                                                |
| 11830                          | MEMBER CANNOT BE ACTIVATED UNTIL CLEARING RELATION IS SPECIFIED    | Clearing relation is to be defined before status of the member is set to active. |
| 12055                          | ACCESS DENIED                                                      | Resource not permitted during current processing.                                |
| 12057                          | ACCESS DENIED - MEMBER WILL BE DELETED DURING NEXT BATCHRUN        | Access for members being pending deletion is not allowed.                        |
| 12060                          | INVALID DATE WAS ENTERED                                           | Incorrect date.                                                                  |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                          | Description                                                                                            |
|--------------------------------|---------------------------------------------------------|--------------------------------------------------------------------------------------------------------|
| 12120                          | INVALID BUY/SELL INDICATOR WAS ENTERED                  | Incorrect buy / sell indicator.                                                                        |
| 12160                          | INVALID PRICE WAS ENTERED                               | Price format not valid.                                                                                |
| 12180                          | INVALID RESOURCE REQUESTED                              | The requested resource is not a valid resource on the system.                                          |
| 12185                          | INVALID EXPIRATION DATE                                 | Date invalid for requested transaction.                                                                |
| 12230                          | ENTERED QUANTITY VIOLATES LIMIT                         | Quantity entered exceeds predefined limits.                                                            |
| 12231                          | ENTERED QUANTITY IS LESS THAN MINIMUM ORDER SIZE        |                                                                                                        |
| 12232                          | BID PRICE FAILED REASONABILITY CHECK                    | This is an informational error to the user warning that the entered limit exceeds a predefined range.  |
| 12233                          | ASK PRICE FAILED REASONABILITY CHECK                    | This is an informational error to the user warning that the entered limit is below a predefined range. |
| 12234                          | PRICE FAILED REASONABILITY CHECK                        | This is an informational error to the user warning that the entered limit is below a predefined range. |
| 12271                          | INFORMATION IS RESTRICTED TO SENIOR TRADERS             | Request requires senior trader privilege.                                                              |
| 12301                          | BAD MODULE NAME USED FOR CALL - CALL CANNOT BE EXECUTED | Module name not valid.                                                                                 |
| 12360                          | INVALID INSTRUMENT PHASE CODE                           | The entered Instrument Phase Code is not valid or does not apply.                                      |
| 12417                          | ENTERED BID QUANTITY VIOLATES LIMIT                     | Entered bid quantity is greater than the users maximum allowable quantity.                             |
| 12418                          | ENTERED ASK QUANTITY VIOLATES LIMIT                     | Entered ask quantity is greater than the users maximum allowable quantity.                             |
| 12419                          | ENTERED QUANTITIES VIOLATE LIMIT                        | Quantities entered exceed the maximum limit.                                                           |
| 12700                          | INVALID PROCESSING TYPE ENCOUNTERED IN LINKAGE          | Internal error. Please contact help desk.                                                              |
| 12814                          | ORDER DATA HAS CHANGED SINCE RETRIEVED FOR EDITING      | Timestamp for the order is outdated; Order has been matched or modified.                               |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                 | Description                                                                                                |
|--------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------|
| 12815                          | RECORD REQUESTED NOT FOUND ON DATABASE         | Record not found.                                                                                          |
| 12816                          | ORDER REQUESTED NOT FOUND ON DATABASE          | Record not found.                                                                                          |
| 12900                          | LICENSE REQUIRED TO TRADE IN THIS INSTRUMENT   | The entered member or user has no trading permission for this instrument.                                  |
| 12905                          | LICENSE REQUIRED FOR QUOTE MAINTENANCE         | The user does not have a Designated Sponsor licence in this instrument and therefore cannot enter quotes.  |
| 12907                          | QUOTE REQUEST DENIED TO DESIGNATED SPONSOR     | A user with a Designated Sponsor licence in an instrument cannot enter a quote request in that instrument. |
| 12908                          | QUOTE REQUEST DENIED TO LIQUIDITY MANAGER      |                                                                                                            |
| 12910                          | FUNCTION REJECTED DURING THIS TRADING PERIOD   | Request cannot be processed during this trading period.                                                    |
| 12939                          | INSTRUMENT NOT ASSIGNED TO USER                | User has no trading assignments for this instrument.                                                       |
| 12940                          | RESTRICTED - ONLY ALLOWED WHEN TRADING         | No access during current trading phase.                                                                    |
| 12941                          | INVALID ACCOUNT TYPE                           | Entered account type not valid.                                                                            |
| 12942                          | INVALID FEE TYPE / TRAN TYPE                   | Entered fee type not valid.                                                                                |
| 12943                          | INVALID FEE PACKAGE TYPE                       | Entered fee package type not valid.                                                                        |
| 12944                          | FEE ADJUSTMENT DENIED                          | Entered fee adjustment not valid.                                                                          |
| 12945                          | INVALID FEE AMOUNT FORMAT                      |                                                                                                            |
| 12948                          | NO RECORDS EXIST FOR SPECIFIED FILTER CRITERIA | For the entered filter criteria no records can be found.                                                   |
| 12949                          | REPORT TO CHANGE NOT FOUND                     | Report that user wants to modify is not found.                                                             |
| 12950                          | REPORT RECORD IS CURRENTLY LOCKED              | Report is currently used by someone else.                                                                  |
| 12951                          | REPORT SELECTION WAS ALREADY MODIFIED          | Report is modified (re-inquire before changing).                                                           |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                 | Description                                                                                                                    |
|--------------------------------|------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|
| 12952                          | NO HISTORIC REPORTS AVAILABLE FOR THIS DATE    | Historic reports are only available for the last four business days. Entered date is more than four business days in the past. |
| 12953                          | HISTORIC REPORT IS ALREADY REQUESTED           | The entered historic report has already been requested.                                                                        |
| 12954                          | REPORT TO DELETE NOT FOUND                     | Report to be deleted does not exist.                                                                                           |
| 12955                          | REPORT ALREADY EXISTS                          | Chosen Report already exists.                                                                                                  |
| 12956                          | NEWS ITEM ALREADY EXIST                        | Entered news item already exists.                                                                                              |
| 12957                          | NEWS ITEM IS CURRENTLY LOCKED                  | Selected news item is currently locked.                                                                                        |
| 12958                          | NEWS ITEM NOT FOUND                            | Requested news item not found.                                                                                                 |
| 12959                          | HISTORICAL REQUEST ONLY FOR MONTH END POSSIBLE | The requested historical report is not generated on a daily basis, but only on month end.                                      |
| 12960                          | REPORT NOT AVAILABLE                           | Report selection to be updated can not be found.                                                                               |
| 12961                          | MEMBER DOES NOT EXIST IN DATABASE              | Entered member ID does not exist.                                                                                              |
| 12962                          | USER DOES NOT EXIST IN DATABASE                | Entered user ID does not exist.                                                                                                |
| 12963                          | NO INSTRUMENTS ASSIGNED                        | Instrument assignments mandatory for requested operation.                                                                      |
| 12964                          | USER ALREADY EXISTS IN DATABASE                | The entered user already exists.                                                                                               |
| 12965                          | INSTRUMENT ASSIGNMENT ALREADY EXIST            | Requested instrument assignment already exists.                                                                                |
| 12966                          | DATA HAS CHANGED SINCE RETRIEVED FOR EDITING   | The record has changed since it has been retrieved from the database to be modified.                                           |
| 12967                          | MEMBER LOCKED IN DATABASE                      | Requested member data locked.                                                                                                  |
| 12968                          | INSTRUMENT ASSIGNMENT LOCKED IN DATABASE       | Requested instrument assignment data locked.                                                                                   |
| 12969                          | INSTRUMENT NOT ASSIGNED TO MEMBER              | The entered instrument is not assigned to the specified member.                                                                |
| 12970                          | TRADE MODIFICATION REQUEST FOR ANOTHER MEMBER  | A trader can not modify the trade of another member.                                                                           |
| 12971                          | NOT CURRENT BUSINESS DAY                       | A trade can only be modified on the business date it was generated.                                                            |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                                        | Description                                                                                                                    |
|--------------------------------|-----------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|
| 12972                          | TRADE MODIFICATION REQUEST FOR ANOTHER SUB GROUP                      | Only trades of the same trader subgroup can be modified by a user.                                                             |
| 12973                          | TRADE MODIFICATION REQUEST FOR ANOTHER PARTICIPANT NUMBER             | Trader attempt to modify the trade of another member is refused.                                                               |
| 12974                          | MAXIMUM NUMBER OF CHANGES FOR A TRADE REACHED                         | The maximum number of trade modifications has been reached. Currently, a trade can be modified 996 times.                      |
| 12975                          | TRADE MODIFICATION REQUEST FOR AN ADJUSTED TRADE                      | The trade modification is not valid as the trade has been modified in between.                                                 |
| 12976                          | TRADE WAS ALREADY MODIFIED                                            | The entered trade record is not valid as the POSTRN record was modified in-between.                                            |
| 12977                          | TRADE RECORD CURRENTLY LOCKED                                         | The trade record can not be accessed, as it is currently locked by another process.                                            |
| 12978                          | TRADE INQUIRY OF A NON CLEARING MEMBER FOR ANOTHER SUBGROUP           | The entered trade filter is not valid as a Non-Clearing Trade Inquiry is not allowed to inquire trades of another subgroup.    |
| 12979                          | TRADE INQUIRY OF A NON CLEARING MEMBER FOR ANOTHER PARTICIPANT NUMBER | The entered trade filter is not valid as a Non-Clearing Trade Inquiry is not allowed to inquire trades of another participant. |
| 12980                          | NO TRADES AVAILABLE FOR THIS DATE                                     | For the entered date, no trades are available in the trade book.                                                               |
| 12981                          | NO CLEARING RELATIONSHIP                                              | The entered MemberID is no Clearing Member.                                                                                    |
| 12982                          | NO TRADE RECORD TO MODIFY FOUND                                       | The entered trade record for modification can not be found in the trade book.                                                  |
| 12983                          | MEMBER ID REQUIRED                                                    | A Member ID needs to be entered.                                                                                               |
| 12984                          | MEMBER IN CLEARING MEMBER FILTER IS NO CLEARING MEMBER                | The entered Member ID is no Clearing Member.                                                                                   |
| 12985                          | NO CLEARING RELATIONSHIP BETWEEN MEMBERS IN FILTER                    | There is no Clearing Relationship between the members submitted in the filter.                                                 |
| 12986                          | MEMBER IN EXCHANGE MEMBER FILTER DOES NOT EXIST                       | The entered Member ID is not known by the system.                                                                              |
| 12987                          | TRADE REVERSAL REQUEST FOR AN ADJUSTED TRADE                          | The trade which should be deleted, has been modified in the mean time.                                                         |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                                            | Description                                                                                                                             |
|--------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------|
| 12988                          | NO TRADE RECORD TO REVERSE FOUND                                          | The entered trade record which should be deleted can not be found in the trade book.                                                    |
| 12989                          | TRADE RECORD TO BE REVERSED<br>ALREADY DELETED                            | The entered trade record was already deleted from the trade book.                                                                       |
| 12990                          | INVALID TRADER STATUS                                                     | Current trader status not valid.                                                                                                        |
| 12991                          | DELETION OF MEMBER SUPERVISOR<br>DENIED                                   | The member supervisor is not allowed to be deleted (as there has to be one user having the rights to operate the system at the member). |
| 12992                          | AGENT INDICATOR NOT VALID FOR<br>BROKER                                   | The entered Account Type is not valid for a broker. A broker is only allowed to have 'P' as Account Type.                               |
| 12993                          | INVALID PROPRIETARY INDICATOR                                             | Proprietary indicator is neither 'Y'es nor 'N'o.                                                                                        |
| 12994                          | INVALID SENIOR INDICATOR                                                  | Senior indicator is neither 'Y' or 'N'.                                                                                                 |
| 12995                          | INVALID USER FOR MEMBER                                                   | Entered user does not exist for entered member.                                                                                         |
| 12996                          | PROPRIETARY ACCOUNT MANDATORY                                             | A user must have the proprietary account before he can be assigned to the Designated Sponsor/Issuer/Liquidity Provider account          |
| 12997                          | INVALID MODIFICATION RECORD<br>ALREADY UPDATED                            | Data has been modified since last retrieval.                                                                                            |
| 12998                          | INVALID MAXIMUM ORDER QUANTITY                                            | Maximum order quantity contains invalid characters.                                                                                     |
| 12999                          | INVALID AGENT INDICATOR                                                   | Agent indicator is neither 'Y'es nor 'N'o.                                                                                              |
| 13000                          | MEMBER ID IS NOT EXCHANGE                                                 | The entered Member ID is not the Member ID of the Exchange.                                                                             |
| 13001                          | INSTRUMENT DOES NOT EXIST                                                 | The entered instrument does not exist in Xetra.                                                                                         |
| 13002                          | INCOMPATIBLE INSTRUMENT STATE                                             | Entered instrument state is not compatible.                                                                                             |
| 13003                          | RESPONSE CAN'T BE DELIVERED,<br>PLEASE RECHECK RESULT OF TRANS-<br>ACTION |                                                                                                                                         |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                           | Description                                                                                            |
|--------------------------------|----------------------------------------------------------|--------------------------------------------------------------------------------------------------------|
| 13005                          | SEVERE MARKET ORDER IMBALANCE                            | Not all instruments are processed due to severe market order imbalance.                                |
| 13006                          | CLEARING RELATION MISSING                                | Clearing relation is missing.                                                                          |
| 13010                          | DATA HAS CHANGED SINCE RETRIEVED FOR EDITING             | The data in the database have already been updated. Please refresh window in order to get newest data. |
| 13011                          | RECORD NOT DELETED - SERIES EXISTS                       | Instruments can only be deleted if they have not been tradable yet.                                    |
| 13012                          | DATE MUST BE A BUSINESS DAY                              | The entered date has to be a business day.                                                             |
| 13013                          | DATE NOT GREATER THAN SECOND BUSINESS DAY                | Incorrect date entered.                                                                                |
| 13014                          | MEMBER MUST BE SUSPENDED BEFORE SET TO INACTIVE          | A member has to be suspended before it is set to inactive.                                             |
| 13015                          | ISIN ALREADY EXISTS                                      | The ISIN entered already exists.                                                                       |
| 13016                          | INSTRUMENT SHORT NAME ALREADY EXISTS                     | The instrument short name entered already exists.                                                      |
| 13017                          | WKN ALREADY EXISTS                                       | The ID of the instrument already exists.                                                               |
| 13018                          | DATA REQUESTED NOT FOUND ON DATABASE                     | The entered data can not be found in the database.                                                     |
| 13019                          | DATE FORMAT NOT VALID                                    | The format of the entered date is not valid.                                                           |
| 13020                          | ROUND LOT QUANTITY NOT MULTIPLE OF MINIMUM TRADABLE UNIT | Round lot quantity must be a multiple of the minimum tradable unit.                                    |
| 13021                          | FIX VOLATILITY RANGE NOT VALID                           | The fix volatility range entered is not valid.                                                         |
| 13022                          | FLOATING VOLATILITY RANGE NOT VALID                      | The floating volatility range entered is not valid.                                                    |
| 13023                          | FIRST TRADING DATE NOT VALID                             | The first trading day entered is not valid.                                                            |
| 13024                          | LAST TRADING DATE NOT VALID                              | This field must be empty or greater than the first trading date and less than today.                   |
| 13025                          | TRADING MODEL NOT VALID                                  | Entered trading model type code not valid.                                                             |
| 13026                          | CLOSED BOOK INDICATOR NOT VALID                          | Entered closed book indicator not valid.                                                               |
| 13027                          | UNIT OF QUOTATION NOT VALID                              | Entered unit of quotation not valid.                                                                   |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                                | Description                                             |
|--------------------------------|---------------------------------------------------------------|---------------------------------------------------------|
| 13028                          | RANGE FORMAT NOT VALID                                        | The entered range has no valid format.                  |
| 13029                          | MINIMUM DURATION FOR QUOTE NOT VALID                          | The maximum duration for the quote is not valid.        |
| 13030                          | MAXIMUM RESPONSE TIME NOT VALID                               | The maximum response time is not valid.                 |
| 13031                          | QUOTE SPREAD NOT VALID                                        | Entered quote spread not valid.                         |
| 13032                          | MINIMUM QUANTITY FOR QUOTE NOT VALID                          | The maximum quantity for the quote is not valid.        |
| 13033                          | SPREAD TYPE CODE NOT VALID                                    | Entered quote spread type not valid.                    |
| 13034                          | CUM/EX INDICATOR NOT VALID                                    | Entered CUM/EX indicator not valid.                     |
| 13035                          | CURRENCY NOT VALID                                            | Entered currency not valid.                             |
| 13036                          | REFERENCE PRICE NOT VALID                                     | Entered reference price not valid.                      |
| 13037                          | MARKET ORDER MATCHING RANGE NOT VALID                         | The market order matching range is not valid.           |
| 13038                          | MINIMUM TRADABLE UNIT NOT VALID                               | The minimum tradable unit is not valid.                 |
| 13039                          | SEGMENT NAME INVALID                                          | The segment name entered is not valid                   |
| 13040                          | SEGMENT DATA INVALID                                          | The segment data entered is not valid.                  |
| 13041                          | SEGMENT STILL HAS INSTRUMENT ASSIGNMENTS                      | The segment selected has still instruments assigned.    |
| 13042                          | INVALID CONTROL SEGMENT FOR TSO AND DELIVERY DATE COMBINATION |                                                         |
| 13043                          | INSTRUMENTS NOT ASSIGNED TO SEGMENT                           | Instruments must be assigned to a control segment.      |
| 13044                          | FIX FAST MARKET VOLATILITY RANGE NOT VALID                    | The fix fast market volatility range is not valid.      |
| 13045                          | FLOATING FAST MARKET VOLATILITY RANGE NOT VALID               | The floating fast market volatility range is not valid. |
| 13046                          | TICK SIZE TABLE DOES NOT EXIST                                | Required tick size table can not be found.              |
| 13049                          | SEGMENT DOES NOT EXIST                                        | Segment entered does not exist.                         |
| 13050                          | MEMBER CAN ONLY BE BANK OR BROKER                             | Member entered is invalid.                              |
| 13051                          | KVNO MUST BE DIFFERENT FROM ZEROES                            | A KV number equal to zero is not allowed.               |

Table 8.1 - Completion Codes



| Completion Code<br>(complCode) | Completion Text<br>(complText)                               | Description                                                                                              |
|--------------------------------|--------------------------------------------------------------|----------------------------------------------------------------------------------------------------------|
| 13052                          | SPACES ARE NOT ALLOWED AS MEMBER NAME                        | Spaces are not allowed in member name.                                                                   |
| 13053                          | SPACES ARE NOT ALLOWED AS MEMBER ID                          | Spaces are not allowed in member ID.                                                                     |
| 13054                          | KVNO ALREADY EXISTS                                          | The KV number entered already exists.                                                                    |
| 13055                          | KVNO ALREADY USED                                            | The KV number entered is already in use.                                                                 |
| 13056                          | SPACES ARE NOT ALLOWED AS KVNO                               | A KV number can not be all spaces.                                                                       |
| 13057                          | USER DOES NOT EXIST                                          | Requested user does not exist.                                                                           |
| 13058                          | INVALID PASSWORD                                             | Entered password not valid.                                                                              |
| 13059                          | UNABLE TO OPEN RECOVERY UNIT                                 | Recovery unit cannot be opened.                                                                          |
| 13060                          | ROLLBACK FAILED                                              | Failure of rollback procedure                                                                            |
| 13061                          | UNABLE TO CLOSE RECOVERY UNIT                                | Recovery unit cannot be closed.                                                                          |
| 13062                          | REQUEST ALREADY PROCESSED - WINDOW REFRESH MAY BE REQUIRED   | Message may be lost, re-inquire to check whether changes occurred.                                       |
| 13063                          | INVALID ACTION - RECORD WILL BE DELETED DURING NEXT BATCHRUN | Record will be deleted during next batch due to invalid action.                                          |
| 13064                          | CAP VALUE MUST BE GREATER THAN FLOOR VALUE                   | Cap value entered must be greaater than floor value.                                                     |
| 13065                          | SEGMENT ALREADY EXISTS                                       | Segment cannot be entered because another one with the same name exists already.                         |
| 13066                          | ISSUER LICENSE REQUIRED DURING THIS TRADING PHASE            | Invalid account type during current trading phase used - Issuer license required.                        |
| 13067                          | NOT A CROSSED BOOK                                           | The orderbook is uncrossed during trading phase pre-auction-call.                                        |
| 13070                          | ORDER RESTRICTION IS NOT VALID                               | An invalid order restriction code was entered.                                                           |
| 13071                          | TRADING RESTRICTION IS NOT VALID                             | An invalid trading restriction code was entered.                                                         |
| 13072                          | ORDER TYPE IS NOT VALID                                      | A market order with an execution limit has been entered. Market orders must not have an execution limit. |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                              | Description                                                                                                    |
|--------------------------------|-------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------|
| 13075                          | SUBGROUP ASSIGNMENT ALREADY EXISTS                          | Try to assign to group an already group to a sub-group trader.                                                 |
| 13076                          | INVALID SUBGROUP                                            | The subgroup entered was not valid.                                                                            |
| 13077                          | NO CHANGES TO INSTRUMENT GROUP                              | The instrument group name was not modified.                                                                    |
| 13078                          | INSTRUMENT GROUP NOT FOUND                                  | Can not retrieve the instrument group from the B/E.                                                            |
| 13079                          | INVALID QUOTE BOOK INDICATOR                                | The quote book indicator is set to Yes and the instrument is not assigned to trading model continuous trading. |
| 13080                          | INSTRUMENT GROUP ALREADY EXISTS                             | Can not create twice the same instrument group.                                                                |
| 13081                          | INSTRUMENT GROUP NOT EMPTY                                  | Can not delete a none empty instrument group.                                                                  |
| 13082                          | INVALID INSTRUMENT GROUP CODE                               | The specified instrument code can not be retrieved in the B/E.                                                 |
| 13083                          | INSTRUMENT GROUP CAN NOT BE DELETED                         | Not possible to delete instrument group.                                                                       |
| 13084                          | INVALID INSTRUMENT GROUP NAME                               | Instrument group name invalid.                                                                                 |
| 13085                          | INVALID INSTRUMENT GROUP OWNER                              | Instrument group owner invalid.                                                                                |
| 13086                          | INVALID INSTRUMENT GROUP TYPE                               | Instrument group type invalid.                                                                                 |
| 13087                          | PENDING INSTRUMENT ASSIGNMENT                               | Instrument assignment is already pending.                                                                      |
| 13088                          | INSTRUMENT NOT FOUND                                        | Instrument not found in the database.                                                                          |
| 13089                          | LIBRARY NOT INITIALIZED                                     | Initialization of library missing for generation of instrument list.                                           |
| 13090                          | RELATIONSHIP ISIN TO ISIX DOES NOT EXIST                    | A relationship must exist for ISIN to ISIX.                                                                    |
| 13091                          | MAXIMUM NUMBER OF INSTRUMENTS PER INSTRUMENT GROUP EXCEEDED | Maximum number of instruments per instrument group has been exceeded.                                          |
| 13092                          | NO OPEN OTC TRADES FOUND                                    | There are no open OTC trades available for this trader.                                                        |
| 13093                          | NUMBER OF AUCTIONS IN AUCTION LIST INVALID                  | The number of auctions in the auction list is not valid.                                                       |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                                   | Description                                                                         |
|--------------------------------|------------------------------------------------------------------|-------------------------------------------------------------------------------------|
| 13094                          | INSTRUMENT GROUPS ARE EQUAL                                      | The user tries to reassign an instrument to the same instrument group.              |
| 13095                          | INVALID DENOMINATION CURRENCY                                    | Entered denomination currency not valid.                                            |
| 13096                          | INVALID SETTLEMENT CURRENCY                                      | Entered settlement currency not valid.                                              |
| 13097                          | FAST MARKET FLOATING VOLA RANGE TOO SMALL                        | The fast market floating vola range is too small.                                   |
| 13098                          | FAST MARKET FIX VOLA RANGE TOO SMALL                             | The fast market fix volatility range is too small.                                  |
| 13099                          | MAXIMUM SURPLUS QUANTITY MUST BE A MULTIPLE OF MIN TRADABLE UNIT | Entered maximum surplus quantity has to be a multiple of the minimum tradable unit. |
| 13100                          | INVALID MINIMUM DESIGNATED SPONSOR PERFORMANCE                   | Minimum Designated Sponsor Performance Parameter invalid.                           |
| 13101                          | INVALID FEE REDUCTION                                            | The fee reduction is not valid.                                                     |
| 13102                          | INSTRUMENT ALREADY CONTAINED IN OTHER INSTRUMENT GROUP           | The instrument is already assigned to another instrument group.                     |
| 13103                          | INSTRUMENT ALREADY CONTAINED IN INSTRUMENT GROUP                 | The instrument is already assigned to this instrument group.                        |
| 13104                          | TRADING SCHEDULE ALREADY SWITCHED ON                             | The trading schedule has already been switch on.                                    |
| 13105                          | TRADING SCHEDULE ALREADY SWITCHED OFF                            | The trading schedule has already been switch off.                                   |
| 13106                          | CANNOT TRIGGER AUTOMATICALLY FIRST AUCTION                       | Triggering of automatic first auction is not possible.                              |
| 13107                          | CANNOT FIND ANY SCHEDULED AUCTION                                | Currently no auction is scheduled.                                                  |
| 13108                          | CANNOT TRIGGER AUTOMATICALLY END-OF-DAY                          | Triggering of automatic end-of-day is not possible.                                 |
| 13109                          | CANNOT SWITCH ON AT LEAST ONE INSTRUMENT                         | Not at least one instrument can be switched on.                                     |
| 13110                          | CANNOT SWITCH OFF AT LEAST ONE INSTRUMENT                        | At least one instrument can not be switched off.                                    |
| 13111                          | NO TRADING SCHEDULE DEFINED FOR SEGMENT                          | The segment has no trading schedule defined.                                        |
| 13112                          | INVALID VOLATILITY DATA                                          | The volatility data are not valid.                                                  |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                           | Description                                                                         |
|--------------------------------|----------------------------------------------------------|-------------------------------------------------------------------------------------|
| 13113                          | NO MORE DATA                                             | No more data available.                                                             |
| 13114                          | NO DESIGNATED SPONSOR ASSIGNED TO THIS INSTRUMENT        | Quote request cannot be sent - no Designated Sponsor is assigned to the instrument. |
| 13115                          | MEMBER IS NOT A DESIGNATED SPONSOR IN THIS INSTRUMENT    | Member has no Designated Sponsor license for this instrument.                       |
| 13116                          | CANNOT CHANGE PRE-TRADING START TIME IN OR INTO THE PAST | The pre-trading start time cannot be changed in or into the past.                   |
| 13117                          | CANNOT CHANGE POST-TRADING END TIME IN OR INTO THE PAST  | The post-trading start time cannot be changed in or into the past.                  |
| 13118                          | CANNOT CHANGE AUCTION START TIMES IN OR INTO THE PAST    | The auction start times cannot be changed in or into the past.                      |
| 13119                          | INVALID INTEREST CALCULATION METHOD                      | The method for interest calculation is not valid.                                   |
| 13120                          | INTEREST PAYMENT DATA INCONSISTENT                       | The interest payment data is not consistent.                                        |
| 13121                          | INVALID REGULAR COUPON PAYMENT DATE                      | The regular coupon payment date is not valid.                                       |
| 13122                          | INVALID DEPOSIT TYPE                                     | The deposit type is not valid.                                                      |
| 13123                          | INVALID DISPOSITION                                      | The disposition is not valid.                                                       |
| 13124                          | INVALID SETTLEMENT PERIOD                                | The settlement period is not valid.                                                 |
| 13125                          | NO DESIGNATED SPONSOR LICENCES ASSIGNED TO MEMBER        | No member is assigned as Designated Sponsor.                                        |
| 13126                          | NO DESIGNATED SPONSOR LICENCES ASSIGNED TO SUBGROUP      | Designated Sponsor licences are not assignment to subgroup.                         |
| 13127                          | INSTRUMENT NOT ASSIGNED TO SUBGROUP                      | Validation of instrument assignment to subgroup failed.                             |
| 13128                          | IT IS NOT ALLOWED TO DELETE OR ADD AUCTION INTRA DAY     | An auction must not be deleted or added during the day.                             |
| 13129                          | INVALID DECIMAL                                          | The decimal is not valid.                                                           |
| 13130                          | INVALID YIELD CALCULATION METHOD                         | The method for yield calculation is not valid.                                      |
| 13131                          | INVALID MATURITY DATE                                    | The maturity date is not valid.                                                     |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                            | Description                                                                                                   |
|--------------------------------|-----------------------------------------------------------|---------------------------------------------------------------------------------------------------------------|
| 13132                          | ACCEPT SURPLUS ORDER MUST BE FOK OR IOC                   | Invalid accept surplus order due to missing execution restriction FOK / IOC.                                  |
| 13133                          | FOK ORDER HAS INVALID QUANTITY WITH ODD LOT PART          | Invalid order with execution restriction FOK was entered during continuous trading with an odd lot part.      |
| 13134                          | CONTROL SEGMENT TRANSACTION PENDING                       | The control segment transaction is pending                                                                    |
| 13135                          | INVALID DESIGNATED SPONSOR INDICATOR                      | Designated Sponsor indicator is invalid.                                                                      |
| 13136                          | INVALID COUNTERPARTY MEMBER ID                            | Invalid counterparty member ID entered during OTC trade maintenance.                                          |
| 13137                          | CONTROL SEGMENT CANNOT BE CHANGED                         | The control segment cannot be changed.                                                                        |
| 13138                          | SUBGROUP IS NOT A DESIGNATED SPONSOR IN THIS INSTRUMENT   | Designated Sponsor license cannot be added due to missing Designated Sponsor instrument assignment of member. |
| 13139                          | MARKET STILL HALTED                                       | System state is still halt.                                                                                   |
| 13140                          | CANNOT INIT/TERMINATE FAST MARKET DURING BATCH MKT STATE  | Fast market cannot be initiated or terminated during system state 'BATCH'.                                    |
| 13141                          | CANNOT INIT/TERMINATE FAST MARKET DURING HALTED MKT STATE | Fast market cannot be initiated or terminated during system state 'HALT'.                                     |
| 13142                          | SOME INST TYPE ALREADY IN THE NEW FAST MARKET STATE       | Some instruments are already in the new fast market state.                                                    |
| 13143                          | NO CHANGES ON CPN RATE                                    | No changes on coupon rate.                                                                                    |
| 13144                          | THIS ACTION IS NOT ALLOWED FOR INSTRUMENT STATE ADD       | During instrument state 'ADD' the action attempted is not allowed.                                            |
| 13145                          | THIS ACTION IS NOT ALLOWED FOR INSTRUMENT STATE DEL       | During instrument state 'DEL' the action attempted is not allowed.                                            |
| 13146                          | INVALID STATES FOR SOME OR ALL INSTRUMENTS                | Some or all instruments are in an invalid state.                                                              |
| 13147                          | INCOMPATIBLE SYSTEM STATE                                 | The system state is not compatible.                                                                           |
| 13148                          | INVALID KEY DATA CONTROL BLOCK                            | The key data control block is not valid.                                                                      |
| 13149                          | CANNOT TRIGGER AUTOMATICALLY PRE-TRADING                  | Automatic pre-trading cannot be triggered.                                                                    |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                                            | Description                                                                                                |
|--------------------------------|---------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------|
| 13151                          | INVALID INSTRUMENT TYPE                                                   | The instrument type is not valid.                                                                          |
| 13152                          | CURRENCY ALREADY EXISTS                                                   | The currency already exists.                                                                               |
| 13153                          | CURRENCY DOES NOT EXIST                                                   | The currency does not exist.                                                                               |
| 13154                          | INVALID EXTERNAL INDICATOR                                                | The external indicator is not valid                                                                        |
| 13155                          | DESIGNATED SPONSOR ASSIGNMENT<br>ALREADY EXISTS                           | Invalid Designated Sponsor assignment<br>due to already existing assignment.                               |
| 13156                          | INSTRUMENT LIBRARY NOT INITIALIZED                                        | Instrument library is not initialized.                                                                     |
| 13158                          | INSTRUMENT CAN NOT BE DELETED                                             | The instrument cannot be deleted.                                                                          |
| 13159                          | DESIGNATED SPONSOR LICENSE<br>REQUIRED DURING THIS TRADING PHASE          | Designated Sponsor license is required<br>during current trading phase.                                    |
| 13160                          | OTC TRADES CAN NOT BE REVERSED                                            | Trade reversal of OTC trades is invalid.                                                                   |
| 13161                          | ONLY ACCEPT SURPLUS ORDERS ARE<br>ALLOWED DURING CURRENT TRADING<br>PHASE | Trading restriction 'Accept Surplus' is<br>mandatory during current trading phase.                         |
| 13162                          | RAW DATA REPORT NOT AVAILABLE                                             | Invalid report requested - raw data format<br>not available.                                               |
| 13163                          | UNREASONABLE STOP LIMIT                                                   | Stop limit entered is invalid.                                                                             |
| 13164                          | QUOTE REQUESTED NOT FOUND ON<br>DATABASE                                  | Invalid quote deletion - quote not found on<br>database.                                                   |
| 13165                          | ORDER NOT EXECUTABLE WITHIN<br>VALIDITY                                   | Stop order entered cannot be executed<br>within validity.                                                  |
| 13166                          | INVALID EXECUTION RESTRICTION FOR<br>CURRENT TRADING PHASE                | Execution restrictions FOK/IOC are invalid<br>for current trading phase.                                   |
| 13168                          | INACTIVATION OF MEMBER SUPERVISOR<br>DENIED                               | Invalid maintenance of member super-<br>visor.                                                             |
| 13169                          | INSTRUMENT IS NOT A DOMESTIC<br>STOCK                                     | Dividend payment adjustment is<br>requested to be performed for a non<br>domestic stock.                   |
| 13170                          | NO DIVIDEND PAYMENT IN THIS<br>INSTRUMENT                                 | Dividend payment adjustment is<br>requested to be performed for an<br>instrument without dividend payment. |
| 13171                          | DIVIDEND PAYMENT ADJUSTMENT<br>ALREADY PERFORMED                          | Dividend payment adjustment is<br>requested to be performed the second<br>time.                            |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                               | Description                                                                                                                              |
|--------------------------------|--------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------|
| 13172                          | INVALID STOP LIMIT ADJUSTMENT                                | Divident payment stop order adjustment: stop limit is invalid.                                                                           |
| 13173                          | INVALID LIMIT ADJUSTMENT                                     | Divident payment stop order adjustment: limit is invalid.                                                                                |
| 13174                          | INVALID NEXT DIVIDEND DUE DATE                               | The due date for the next dividend is not valid.                                                                                         |
| 13175                          | INVALID NEXT DIVIDEND AMOUNT                                 | The amount of the next dividend is not valid.                                                                                            |
| 13176                          | INVALID INSTRUMENT SUBTYPE                                   | The instrument subtype is not valid.                                                                                                     |
| 13177                          | INSTRUMENT TYPE DOES NOT MATCH GROUP TYPE                    | Instrument type does not match type of instrument group.                                                                                 |
| 13178                          | ACCOUNT TYPE MODIFICATION NOT ALLOWED                        | Not possible to modify account type.                                                                                                     |
| 13179                          | INVALID SETTLEMENT DATE WAS ENTERED                          | Settlement date not valid.                                                                                                               |
| 13180                          | LIMIT ADJUSTMENT ONLY ALLOWED IN POSTR/CUM AND PRETR/EX      | Limit adjustment can only be performed in post-trading when the cum indicator is shown or in pre-trading when the ex indicator is shown. |
| 13181                          | QUOTE MINIMUM QUANTITY NOT MULTIPLE OF MINIMUM TRADABLE UNIT | The quote minimum quantity is not a multiple of the minimum tradable unit.                                                               |
| 13182                          | EXCHANGE HOLIDAY MUST BE OLDER THAN FOUR BUSINESS DAYS       | The exchange holiday must be older than four business days.                                                                              |
| 13183                          | DEFMBR NOT MAINTAINABLE IN SUPERMAN                          | Superman cannot maintain the member DEFMBR                                                                                               |
| 13184                          | INSTRUMENT STATE IS NOT HALT                                 | The instrument state is not halt.                                                                                                        |
| 13185                          | COUPON RATE CAN NOT BE ENTERED FOR ZERO OR STRIP BONDS       | A coupon rate cannot be entered for zero or strip bonds.                                                                                 |
| 13187                          | CPTY IS INVALID FILTER CRITERIA                              | Trade Inquiry sent with invalid filter criterion.                                                                                        |
| 13188                          | INVALID EXECUTION RESTRICTION                                | Order/Quote entered with invalid execution restriction.                                                                                  |
| 13189                          | INVALID EXTD VOLA FCTR                                       | Entered extended volatility interruption factor not valid.                                                                               |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                                     | Description                                                                        |
|--------------------------------|--------------------------------------------------------------------|------------------------------------------------------------------------------------|
| 13190                          | NOT CURRENT TRADING SESSION                                        | Action not allowed during current trading session.                                 |
| 13191                          | UNAUTHORIZED USE OF ISSUER ACCOUNT                                 | Trader not authorized to use Issuer account.                                       |
| 13192                          | QUOTATION PROVIDER REQUIRED FOR CONTINUOUS AUCTION                 | Only the quotation provider can enter quotes in continuous auction trading models. |
| 13193                          | INVALID ISSUER INDICATOR                                           | Entered Issuer indicator not valid.                                                |
| 13194                          | INVALID MARKET IMBALANCE INDICATOR                                 | Entered market imbalance indicator not valid.                                      |
| 13195                          | INVALID CLOSED BOOK INDICATOR                                      | Entered closed book indicator not valid.                                           |
| 13196                          | INVALID SETTLEMENT LOCATION OR ACCOUNT                             | Entered settlement location or the entered settlement account is not valid.        |
| 13197                          | CANNOT CHANGE CONTINUOUS AUCTION START TIME IN OR INTO THE PAST    | Change of continuous auction start time not valid.                                 |
| 13198                          | CANNOT CHANGE CONTINUOUS AUCTION END TIME IN OR INTO THE PAST      | Change of continuous auction end time not valid.                                   |
| 13199                          | UNAUTHORIZED USE OF LIQUIDITY PROVIDER ACCOUNT                     | Trader not authorized to use Liquidity Provider account.                           |
| 13200                          | LIQUIDITY PROVIDER LICENSE REQUIRED DURING THIS TRADING PHASE      | Trading in this trading phase requires Liquidity Provider licence.                 |
| 13201                          | INVALID LIQUIDITY PROVIDER INDICATOR                               | Invalid Liquidity Provider Indicator entered.                                      |
| 13202                          | SPECIFIED CHANGE OF ACCOUNT TYPE NOT ALLOWED                       | Account type can not be done in the specified way.                                 |
| 13203                          | THERE MUST BE A MATCHING RANGE TO TRIGGER PRICE DETERMINATION      | Price determination can not be triggered without a matching range specified.       |
| 13204                          | ASSIGNMENT NOT ALLOWED FOR INSTRUMENT TRADED IN CONTINUOUS AUCTION | Assignment not allowed for instruments traded in continuous auction.               |
| 13205                          | QUOTATION PROVIDER MUST BE AN EXISTING MEMBER AND SUBGROUP         | Entered quotation provider must be an existing member and subgroup ID.             |
| 13206                          | QUOTATION PROVIDER CANNOT BE A MEMBER PENDING DELETION             | Entered quotation provider can not be a member which is pending deletion.          |

Table 8.1 - Completion Codes



| Completion Code<br>(complCode) | Completion Text<br>(complText)                          | Description                                                                                                                                                             |
|--------------------------------|---------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 13207                          | INVALID WARRANT UNDERLYING                              | Entered warrant underlying not valid.                                                                                                                                   |
| 13208                          | INVALID WARRANT CATEGORY                                | Entered warrant category not valid.                                                                                                                                     |
| 13209                          | INVALID WARRANT TYPE                                    | Entered warrant type not valid.                                                                                                                                         |
| 13210                          | CANNOT PROCESS TRANSACTION<br>DURING FROZEN CALL        | Invalid quote / stop order maintenance<br>during frozen call.                                                                                                           |
| 13211                          | INVALID CHANGE OF ORDER TYPE                            | The order type I or T is modified to a<br>different order type or the limit of a<br>market-to-limit order is modified (which<br>leads to a change to the order type L). |
| 13212                          | INVALID ORDER TYPE SELECTED FOR<br>CONTINUOUS AUCTION   | Market-to-Limit and iceberg order types<br>cannot be selected for continuous auction<br>instruments.                                                                    |
| 13213                          | MINIMUM QUANTITY IS NOT ROUND LOT                       | Minimum iceberg quantity and minimum<br>peak size has to be multiple of the round<br>lot quantity.                                                                      |
| 13214                          | INVALID PTA FLAG                                        | Post trade anonymity flag cannot contain<br>values other than 'Y' and 'N'.                                                                                              |
| 13215                          | INVALID MARKET ORDER INDICATOR                          | Market order type indicator cannot<br>contain values other than 'Y' and 'N'.                                                                                            |
| 13216                          | INVALID LIMIT ORDER INDICATOR                           | Limit order type indicator cannot contain<br>values other than 'Y' and 'N'.                                                                                             |
| 13217                          | INVALID MARKET-TO-LIMIT ORDER<br>INDICATOR              | Market-to-Limit order type indicator<br>cannot contain values other than 'Y' and<br>'N'.                                                                                |
| 13218                          | INVALID ICEBERG ORDER INDICATOR                         | Iceberg order type indicator cannot<br>contain values other than 'Y' and 'N'.                                                                                           |
| 13219                          | MIN PEAK QTY LARGER THAN MIN<br>ICEBERG QTY             | Minimum peak size of iceberg orders<br>cannot be larger than the minimum<br>iceberg quantity.                                                                           |
| 13220                          | ORDER QUANTITY IS LESS THAN PEAK<br>QUANTITY            | For the Iceberg order the order quantity is<br>less than the peak quantity.                                                                                             |
| 13221                          | ORDER QUANTITY IS LESS THAN<br>MINIMUM ICEBERG QUANTITY | For the Iceberg order the quantity is less<br>than the minimum iceberg quantity of the<br>instrument reference data.                                                    |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                                | Description                                                                                                                                                 |
|--------------------------------|---------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 13222                          | MINIMUM ICEBERG QUANTITY IS NOT ROUND LOT                     | The minimum iceberg quantity is not round lot (the min iceberg quantity is not divisible by the round lot with a remainder of 0).                           |
| 13223                          | MINIMUM PEAK QUANTITY IS NOT ROUND LOT                        | The minimum peak quantity is not round lot (the minimum peak quantity is not divisible by the round lot with a remainder of 0).                             |
| 13224                          | CHANGE OF LIMIT NOT ALLOWED FOR ORDER TYPE T                  | It is not allowed to modify a limit of a market-to-limit order.                                                                                             |
| 13225                          | CANNOT DELETE LAST TRADER OF A QUOTATION PROVIDER SUBGROUP    | The requested trader cannot be deleted due to the fact that at least one trader per quotation provider subgroup is mandatory for the respective instrument. |
| 13226                          | OTHER QUOTE REQUEST PENDING FOR THAT INSTRUMENT               | A quote request for instruments traded in continuous auction for high quotation volume is only allowed, if no request is pending for a certain duration.    |
| 13227                          | INVALID SETTLEMENT LOCATION                                   | The entered settlement location is not a valid location.                                                                                                    |
| 13228                          | NO REMAINING CROSSING PERIODS FOR THE CURRENT TRADING DAY     | All crossing periods are scheduled in the past. To switch on the schedule there must be at least one crossing period left for the current trading day.      |
| 13229                          | CANNOT CHANGE CROSSING PERIOD START TIMES IN OR INTO THE PAST | It is not possible to change a crossing period into the past during an intraday schedule change.                                                            |
| 13230                          | ITS NOT ALLOWED TO DELETE OR ADD CROSSING PERIODS INTRA DAY   | It is not possible to add or delete a crossing period intraday.                                                                                             |
| 13231                          | INVALID CLEARING LOCATION                                     | The clearing location entered is invalid.                                                                                                                   |
| 13232                          | INVALID EXCHANGE MNEMONIC                                     | The exchange mnemonic entered is invalid.                                                                                                                   |
| 13236                          | TRADE IS NOT IN AGENT ACCOUNT                                 | The trade is not in an agent account.                                                                                                                       |
| 13239                          | CLEARING MEMBER AUTHORIZATION REQUIRED                        | Authorization by a clearing member is required.                                                                                                             |
| 13240                          | FEE PACKAGE STILL ASSIGNED TO A MEMBER                        | The fee package is still assigned to a member.                                                                                                              |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                                | Description                                                                                |
|--------------------------------|---------------------------------------------------------------|--------------------------------------------------------------------------------------------|
| 13241                          | FEE PACKAGE IS NOT IN DATABASE                                | The fee package entered is not available in the database.                                  |
| 13242                          | INVALID MODIFICATION OF NETTING TYPE                          | The modification of the netting type is not valid.                                         |
| 13243                          | MAXIMUM NUMBER OF FEE PACKAGES REACHED                        | The maximum number of fee packages is reached.                                             |
| 13244                          | BEGIN INT PMT MUST BE BEFORE FST CPN PMT DATE                 | The first coupon payment date must be later than the begin of the interest payment period. |
| 13245                          | MEMBER NOT AUTHORIZED TO USE NETTING                          |                                                                                            |
| 13246                          | EXTERNAL TRADE NUMBER OUT OF RANGE                            |                                                                                            |
| 13247                          | ISIN DOES NOT EXIST                                           |                                                                                            |
| 13248                          | INVALID TRADE QUANTITY                                        |                                                                                            |
| 13249                          | INVALID EXTERNAL TRADE LINK                                   |                                                                                            |
| 13250                          | INVALID TRADE TIME                                            |                                                                                            |
| 13251                          | INVALID EXT TRADE NETTING TYPE                                |                                                                                            |
| 13252                          | INVALID INTERNAL ORDER NUMBER                                 |                                                                                            |
| 13253                          | INSTRUMENT IS NOT A CCP INSTRUMENT                            |                                                                                            |
| 13254                          | NOT ALLOWED FOR EXTERNAL TRADE                                |                                                                                            |
| 13255                          | SHAPING AMOUNT SHOULD BE GREATER THAN REQUIRED MINIMUM AMOUNT |                                                                                            |
| 13256                          | DUPLICATE EXTERNAL TRADE ID                                   |                                                                                            |
| 13257                          | EXTERNAL TRADE COMPLETION FLAG ALREADY UPDATED                |                                                                                            |
| 13258                          | PTA TYPE IS NOT CONSISTENT WITH CLEARING LOCATION             |                                                                                            |
| 13259                          | INVALID LIQUIDITY MANAGER QUOTE SPREAD FACTOR                 |                                                                                            |
| 13260                          | INVALID LIQUIDITY MANAGER SPREAD TYPE CODE                    |                                                                                            |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                            | Description |
|--------------------------------|-----------------------------------------------------------|-------------|
| 13261                          | INVALID LIQUIDITY MANAGER MINIMUM<br>QUOTE QUANTITY       |             |
| 13262                          | INVALID BEST EXECUTOR INDICATOR                           |             |
| 13263                          | INVALID LIQUIDITY MANAGER INDICATOR                       |             |
| 13264                          | INVALID LICENSE TYPE                                      |             |
| 13266                          | NO FLOW PROVIDERS ASSIGNED                                |             |
| 13267                          | USER NOT ASSIGNED TO BEST<br>EXECUTOR                     |             |
| 13269                          | FLOW PROVIDER WAS ALREADY<br>ASSIGNED TO BEST EXECUTOR    |             |
| 13270                          | FLOW PROVIDER WAS NOT ASSIGNED TO<br>BEST EXECUTOR        |             |
| 13271                          | INVALID RELATIONSHIP                                      |             |
| 13272                          | INVALID BEST BID/BEST ASK PRICE                           |             |
| 13280                          | MEMBER IS NOT A BEST EXECUTOR IN<br>THIS INSTRUMENT       |             |
| 13281                          | MEMBER IS NOT A LIQUIDITY MANAGER<br>IN THIS INSTRUMENT   |             |
| 13282                          | SUBGROUP IS NOT A BEST EXECUTOR IN<br>THIS INSTRUMENT     |             |
| 13283                          | SUBGROUP IS NOT A LIQUIDITY<br>MANAGER IN THIS INSTRUMENT |             |
| 13284                          | BEST EXECUTOR ASSIGNMENT ALREADY<br>EXISTS                |             |
| 13285                          | LIQUIDITY MANAGER ASSIGNMENT<br>ALREADY EXISTS            |             |
| 13286                          | NO BEST EXECUTOR LICENSES<br>ASSIGNED TO MEMBER           |             |
| 13287                          | NO LIQUIDITY MANAGER LICENSES<br>ASSIGNED TO MEMBER       |             |
| 13288                          | ACTIVE CCP CLEARING MEMBER<br>NEEDED                      |             |
| 13289                          | UPDATE REFUSED - OUTSTANDING<br>PENDING TM CHANGE TO CCP  |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                                           | Description |
|--------------------------------|--------------------------------------------------------------------------|-------------|
| 13290                          | UPDATE REFUSED - OUTSTANDING<br>PENDING CM CHANGE TO CCP                 |             |
| 13291                          | UPDATE REFUSED - OUTSTANDING<br>PENDING CCP CHANGE TO TM                 |             |
| 13292                          | UPDATE REFUSED - OUTSTANDING<br>PENDING CCP CHANGE TO CM                 |             |
| 13293                          | A NON-TRADING MEMBER MUST BE ITS<br>OWN CCP CLEARING MEMBER              |             |
| 13294                          | A NON-TRADING MEMBER MUST BE ITS<br>OWN CLEARING MEMBER                  |             |
| 13295                          | INCONSISTENT CLEARING STATUS                                             |             |
| 13296                          | CANNOT CHANGE BOND YIELD TRADE<br>IND FOR AT LEAST ONE INSTRUMENT        |             |
| 13297                          | INVALID INTEREST CALCULATION<br>METHOD FOR YIELD TRADING                 |             |
| 13298                          | INVALID ACCRUED INTEREST CALCU-<br>LATION METHOD FOR YIELD TRADING       |             |
| 13299                          | INVALID INSTRUMENT SUBTYPE FOR<br>YIELD TRADING                          |             |
| 13300                          | BUSY: TXN REJECTED. TRY AGAIN                                            |             |
| 13301                          | INVALID MINIMUM ORDER SIZE                                               |             |
| 13302                          | INVALID MAXIMUM PRICE STEPS<br>NUMBER                                    |             |
| 13303                          | THE BLOCK BID OPTIMIZATION LIMIT IS<br>LOWER THAN 1 OR GREATER THAN 32   |             |
| 13304                          | AT LEAST ONE OF THE SUMMER TIME<br>PARAMETERS IS INVALID                 |             |
| 13305                          | AT LEAST ONE DELIVERY DATE HAS AN<br>INCONSISTENT STATUS                 |             |
| 13306                          | THE HOURLY AND BLOCK BIDS FOR<br>SOME DELIVERY DATES WERE NOT<br>DELETED |             |
| 13307                          | AUCTION RESULTS ARE ALREADY<br>COMMITTED                                 |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                          | Description |
|--------------------------------|---------------------------------------------------------|-------------|
| 13308                          | AN INVALID DELIVERY DATE WAS ENTERED                    |             |
| 13309                          | AN INVALID DELIVERY HOUR WAS ENTERED                    |             |
| 13310                          | AN INVALID TSO AREA WAS ENTERED                         |             |
| 13311                          | AUCTION RESULTS ARE NOT YET COMMITTED                   |             |
| 13312                          | THE CURRENT AUCTION RESULT IS NOT VALID                 |             |
| 13313                          | THE AUCTION RESULTS HAVE CHANGED SINCE THE LAST INQUIRY |             |
| 13314                          | NO AUCTION RESULTS HAVE BEEN CALCULATED                 |             |
| 13315                          | AN INVALID MARKET AREA HAS BEEN ENTERED                 |             |
| 13316                          | POSTR CAN BE TRIGGERED ON SEGMENT LEVEL ONLY            |             |
| 13317                          | INVALID MAXIMUM BLOCK BID QUANTITY                      |             |
| 13318                          | INVALID ENERGY MAXIMUM PRICE                            |             |
| 13319                          | INVALID BLOCK BID OPTIMIZATION MINIMUM PRICE DIFFERENCE |             |
| 13320                          | STANDARD DATA REPORT NOT AVAILABLE                      |             |
| 13321                          | AUCTION RESULTS ARE ALREADY POSTED                      |             |
| 13322                          | MAXIMUM NUMBER OF BLOCK BIDS EXCEEDED                   |             |
| 13323                          | TSO INSTRUMENT ASSIGNMENT INCONSISTENT                  |             |
| 13324                          | RETRANSMISSION TIMEOUT; CHECK RESULT OF TRANSACTION     |             |
| 13325                          | MAXIMAL HEARTBEAT STARTS PER SUBGROUP LIMIT EXCEEDED    |             |
| 13326                          | HEARTBEAT MONITORING ALREADY STOPPED                    |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                                              | Description |
|--------------------------------|-----------------------------------------------------------------------------|-------------|
| 13327                          | INVALID HEARTBEAT START/STOP<br>INDICATOR                                   |             |
| 13328                          | MEMBER AND SUBGROUP AND<br>ACCOUNT TYPE NOT AUTHORIZED                      |             |
| 13329                          | INVALID RESOURCE ACCESS LEVEL<br>NUMBER - ENTER 0 OR 1                      |             |
| 13330                          | INSTRUMENT EXCHANGE AND<br>INSTRUMENT GROUP EXCHANGE DO<br>NOT MATCH        |             |
| 13331                          | MEMBER EXCHANGE AND INSTRUMENT<br>GROUP EXCHANGE DO NOT MATCH               |             |
| 13332                          | INCONSISTENT SETUP FOR ENERGY<br>CONTINUOUS TRADING INSTRUMENTS             |             |
| 13333                          | MARKET VALUE EXCEEDS<br>999,999,999,999.99. PLEASE REDUCE<br>ORDER QUANTITY |             |
| 13334                          | ENTRY OF NEW ORDERS CURRENTLY<br>SUSPENDED. TRY AGAIN LATER                 |             |
| 13335                          | TOO MANY ORDERS FOR MEMBER.<br>PLEASE REDUCE NUMBER OF BOOK<br>ORDERS       |             |
| 13336                          | TOO MANY ORDERS FOR SUBGROUP.<br>PLEASE REDUCE NUMBER OF BOOK<br>ORDERS     |             |
| 13337                          | TOO MANY ORDERS FOR TRADER.<br>PLEASE REDUCE NUMBER OF BOOK<br>ORDERS       |             |
| 13338                          | INVALID STREAM GROUP ID CODE                                                |             |
| 13339                          | INVALID NEWS DETAIL                                                         |             |
| 13340                          | INVALID QUANTITY                                                            |             |
| 13341                          | INCONSISTENT SETTLEMENT AND<br>TRADE REPORT INDICATORS                      |             |
| 13342                          | INVALID OTC TRADE FLAG                                                      |             |
| 13343                          | INVALID INSTRUMENT LIST                                                     |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                                                                  | Description |
|--------------------------------|-------------------------------------------------------------------------------------------------|-------------|
| 13344                          | THE OTC TRADE MUST BE ENTERED AS<br>SETTLEMENT AND REPORTING                                    |             |
| 13345                          | CONFIRMATION OF A SETTLEMENT-ONLY<br>OTC TRADE NOT ALLOWED                                      |             |
| 13346                          | INVALID TRANSACTION ID                                                                          |             |
| 13347                          | CURRENT TIME IS OUTSIDE THE MIFID<br>REPORTING PERIOD                                           |             |
| 13348                          | UNAUTHORIZED TRADE REPORT CONFIR-<br>MATION                                                     |             |
| 13349                          | NO INVALID PRICE OR QUANTITY TO<br>CONFIRM                                                      |             |
| 13350                          | TRADE REPORT HAS ALREADY BEEN<br>CONFIRMED                                                      |             |
| 13351                          | INVALID DEFAULT BEST EXECUTOR<br>INDICATOR                                                      |             |
| 13352                          | INSUFFICIENT PRIVILEGE - TRADE<br>REPORT RAL                                                    |             |
| 13353                          | INVALID USE OF AMENDMENT-CONFIR-<br>MATION INDICATOR                                            |             |
| 13354                          | INVALID TIME ZONE SHIFT                                                                         |             |
| 13355                          | PROPRIETARY OR AGENT ACCOUNT<br>MANDATORY FOR COUNTERPARTY                                      |             |
| 13356                          | TIME OF THE TRADE REPORT LIES IN THE<br>FUTURE                                                  |             |
| 13357                          | INSTRUMENT IS FROM DIFFERENT SET                                                                |             |
| 13358                          | BUY ORDERS AND ASK SIDE QUOTES<br>NOT ALLOWED AS KNOCKOUT FLAG IS<br>ENABLED FOR THE INSTRUMENT |             |
| 13359                          | QUANTITY MODIFICATION NOT ALLOWED                                                               |             |
| 13360                          | THE REQUESTED QUOTE TYPE IS NOT<br>ALLOWED FOR THE CURRENT<br>INSTRUMENT STATE                  |             |
| 13361                          | SPECIALIST QUOTE ALREADY EXISTS                                                                 |             |
| 13362                          | ORDER DELETION TRANSACTION IS<br>PENDING FOR THE REQUESTED ORDER                                |             |

Table 8.1 - Completion Codes



| Completion Code<br>(complCode) | Completion Text<br>(complText)                                                 | Description |
|--------------------------------|--------------------------------------------------------------------------------|-------------|
| 13363                          | ORDER REQUEST PENDING FOR THE<br>REQUEST ORDER NO                              |             |
| 13364                          | TRADES POSSIBLE FOR PRICE WITHOUT<br>TURNOVER QUOTE                            |             |
| 13365                          | REQUEST NOT ALLOWED FOR THIS<br>TRADING MODEL                                  |             |
| 13366                          | MEMBER HAS NO SPECIALIST<br>ASSIGNMENT IN THIS INSTRUMENT                      |             |
| 13367                          | DEFAULT BEST EXECUTOR SERVICE<br>REQUIRES ONE FP/BEST EXECUTOR<br>RELATIONSHIP |             |
| 13368                          | INVALID SET ID                                                                 |             |
| 13369                          | INVALID ORDER DELETE INDICATOR                                                 |             |
| 13370                          | INVALID LOCKED STOCK INDICATOR                                                 |             |
| 13371                          | INVALID SPECIALIST INDICATOR                                                   |             |
| 13372                          | GIVEN MEMBER IS NOT SPECIALIST                                                 |             |
| 13373                          | SPECIALIST MUST BE EXISTING MEMBER<br>AND SUBGROUP                             |             |
| 13374                          | SPECIALIST CANNOT BE A MEMBER<br>PENDING DELETION                              |             |
| 13375                          | INVALID ATTEMPT TO CHANGE THE SET                                              |             |
| 13376                          | INVALID KNOCK OUT INDICATOR                                                    |             |
| 13377                          | INVALID ACTION FOR EXCHANGE STATE                                              |             |
| 13378                          | NO CHANGE OF DURATIONS ALLOWED<br>FOR TRADING MODEL                            |             |
| 40000                          | INVALID VALUE IN FIELD MLI ISIN DATA<br>CTR                                    |             |
| 40001                          | INVALID VALUE IN FIELD ACC FEE                                                 |             |
| 40002                          | INVALID VALUE IN FIELD ACCT TYP COD<br>B                                       |             |
| 40003                          | INVALID VALUE IN FIELD ACCT TYP COD                                            |             |
| 40004                          | INVALID VALUE IN FIELD ACCT TYP COD F                                          |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                | Description |
|--------------------------------|-----------------------------------------------|-------------|
| 40005                          | INVALID VALUE IN FIELD ACCT TYP COD<br>P      |             |
| 40006                          | INVALID VALUE IN FIELD ACCT TYP COD<br>S      |             |
| 40007                          | INVALID VALUE IN FIELD ACCT TYP NO B          |             |
| 40008                          | INVALID VALUE IN FIELD ACCT TYP NO            |             |
| 40009                          | INVALID VALUE IN FIELD ACCT TYP NO F          |             |
| 40010                          | INVALID VALUE IN FIELD ACCT TYP NO P          |             |
| 40011                          | INVALID VALUE IN FIELD ACCT TYP NO S          |             |
| 40012                          | INVALID VALUE IN FIELD ACTN COD               |             |
| 40013                          | INVALID VALUE IN FIELD ADDR CTRY NAM          |             |
| 40014                          | INVALID VALUE IN FIELD ADDR CTY NAM           |             |
| 40015                          | INVALID VALUE IN FIELD ADDR DPT NAM           |             |
| 40016                          | INVALID VALUE IN FIELD ADDR STR LO1<br>TXT    |             |
| 40017                          | INVALID VALUE IN FIELD ADDR STR LO2<br>TXT    |             |
| 40018                          | INVALID VALUE IN FIELD ADDR ZIP COD           |             |
| 40019                          | INVALID VALUE IN FIELD ADJU MEM INFO<br>TXT   |             |
| 40020                          | INVALID VALUE IN FIELD AGT IND                |             |
| 40021                          | INVALID VALUE IN FIELD APPLICATION ID         |             |
| 40022                          | INVALID VALUE IN FIELD ASK SIDE DEL           |             |
| 40023                          | INVALID VALUE IN FIELD ASN COD                |             |
| 40024                          | INVALID VALUE IN FIELD ASS MEMB BRN<br>ID COD |             |
| 40025                          | INVALID VALUE IN FIELD ASS MEMB IST<br>ID COD |             |
| 40026                          | INVALID VALUE IN FIELD AUCT LOT IND           |             |
| 40027                          | INVALID VALUE IN FIELD AUCT PRC               |             |
| 40028                          | INVALID VALUE IN FIELD AUCT QTY               |             |
| 40029                          | INVALID VALUE IN FIELD AUCT STRT              |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                  | Description |
|--------------------------------|-------------------------------------------------|-------------|
| 40030                          | INVALID VALUE IN FIELD AUCT TIM                 |             |
| 40031                          | INVALID VALUE IN FIELD AUCT TYPE                |             |
| 40032                          | INVALID VALUE IN FIELD AUTO STA SWI             |             |
| 40033                          | INVALID VALUE IN FIELD AVG TRAD MTCH<br>PRC     |             |
| 40035                          | INVALID VALUE IN FIELD BCAST TYPE               |             |
| 40036                          | INVALID VALUE IN FIELD BEST BDRY ASK            |             |
| 40037                          | INVALID VALUE IN FIELD BEST BDRY BID            |             |
| 40038                          | INVALID VALUE IN FIELD BEST BDRY                |             |
| 40039                          | INVALID VALUE IN FIELD BEST EXR BRN<br>ID COD B |             |
| 40040                          | INVALID VALUE IN FIELD BEST EXR BRN<br>ID COD   |             |
| 40041                          | INVALID VALUE IN FIELD BEST EXR BRN<br>ID COD S |             |
| 40042                          | INVALID VALUE IN FIELD BEST EXR IND             |             |
| 40043                          | INVALID VALUE IN FIELD BEST EXR IST ID<br>COD B |             |
| 40044                          | INVALID VALUE IN FIELD BEST EXR IST ID<br>COD   |             |
| 40045                          | INVALID VALUE IN FIELD BEST EXR IST ID<br>COD S |             |
| 40046                          | INVALID VALUE IN FIELD BEST RSRV QTY<br>ASK     |             |
| 40047                          | INVALID VALUE IN FIELD BEST RSRV QTY<br>BID     |             |
| 40048                          | INVALID VALUE IN FIELD BEST RSRV QTY            |             |
| 40049                          | INVALID VALUE IN FIELD BEST TRD IND             |             |
| 40050                          | INVALID VALUE IN FIELD BETR ASS IND             |             |
| 40051                          | INVALID VALUE IN FIELD BETR IND                 |             |
| 40052                          | INVALID VALUE IN FIELD BID SIDE DEL             |             |
| 40053                          | INVALID VALUE IN FIELD BILL EXCH                |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                   | Description |
|--------------------------------|--------------------------------------------------|-------------|
| 40054                          | INVALID VALUE IN FIELD BON ACR INT<br>CALC MD    |             |
| 40055                          | INVALID VALUE IN FIELD BON ACR INT               |             |
| 40056                          | INVALID VALUE IN FIELD BON ACR INT<br>DAY A YR   |             |
| 40057                          | INVALID VALUE IN FIELD BON ACR INT<br>DAY        |             |
| 40058                          | INVALID VALUE IN FIELD BON ACR INT<br>UNT        |             |
| 40059                          | INVALID VALUE IN FIELD BON CPN DEVG<br>WSS       |             |
| 40060                          | INVALID VALUE IN FIELD BON CPN FREQ              |             |
| 40061                          | INVALID VALUE IN FIELD BON CPN RAT               |             |
| 40062                          | INVALID VALUE IN FIELD BON CPN SEPA<br>MD        |             |
| 40063                          | INVALID VALUE IN FIELD BON FST CPN<br>PMT DAT    |             |
| 40064                          | INVALID VALUE IN FIELD BON INT RAT<br>MAX        |             |
| 40065                          | INVALID VALUE IN FIELD BON INT RAT<br>MIN        |             |
| 40066                          | INVALID VALUE IN FIELD BON LST CPN<br>DEVG IND   |             |
| 40067                          | INVALID VALUE IN FIELD BON LST CPN<br>PMT DAT    |             |
| 40068                          | INVALID VALUE IN FIELD BON MRTY DAT              |             |
| 40069                          | INVALID VALUE IN FIELD BON NO CPN A<br>YR        |             |
| 40070                          | INVALID VALUE IN FIELD BON NO REM<br>CPN PER     |             |
| 40071                          | INVALID VALUE IN FIELD BON NXT ACR<br>INT DAY YR |             |
| 40072                          | INVALID VALUE IN FIELD BON NXT CPN<br>DEVG WSS   |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                   | Description |
|--------------------------------|--------------------------------------------------|-------------|
| 40073                          | INVALID VALUE IN FIELD BON NXT INT<br>RAT        |             |
| 40074                          | INVALID VALUE IN FIELD BON NXT NO<br>REM CPN PER |             |
| 40075                          | INVALID VALUE IN FIELD BON RDM VAL               |             |
| 40076                          | INVALID VALUE IN FIELD BON RGL CPN               |             |
| 40077                          | INVALID VALUE IN FIELD BON SCD CPN<br>PMT DAT    |             |
| 40078                          | INVALID VALUE IN FIELD BON YLD CALC<br>MD        |             |
| 40079                          | INVALID VALUE IN FIELD BON YLD F2                |             |
| 40080                          | INVALID VALUE IN FIELD BST ASK PRC               |             |
| 40081                          | INVALID VALUE IN FIELD BST ASK QTY               |             |
| 40082                          | INVALID VALUE IN FIELD BST BID PRC               |             |
| 40083                          | INVALID VALUE IN FIELD BST BID QTY               |             |
| 40084                          | INVALID VALUE IN FIELD BST ORD PRC<br>IND        |             |
| 40085                          | INVALID VALUE IN FIELD BTR OBB DURN              |             |
| 40086                          | INVALID VALUE IN FIELD BUY COD                   |             |
| 40087                          | INVALID VALUE IN FIELD CLG LOC                   |             |
| 40088                          | INVALID VALUE IN FIELD CLS AUCT DURN             |             |
| 40089                          | INVALID VALUE IN FIELD CLS PRC                   |             |
| 40090                          | INVALID VALUE IN FIELD CLSD BOOK IND             |             |
| 40091                          | INVALID VALUE IN FIELD CMEX IND                  |             |
| 40092                          | INVALID VALUE IN FIELD CMEX TYP                  |             |
| 40093                          | INVALID VALUE IN FIELD CNTC UNT                  |             |
| 40094                          | INVALID VALUE IN FIELD CON DISP<br>DECIMAL       |             |
| 40095                          | INVALID VALUE IN FIELD CROSS TRD PRC             |             |
| 40096                          | INVALID VALUE IN FIELD CROSS TRD QTY             |             |
| 40097                          | INVALID VALUE IN FIELD CROSS TRD TIM             |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)               | Description |
|--------------------------------|----------------------------------------------|-------------|
| 40098                          | INVALID VALUE IN FIELD CTRL SEG COD          |             |
| 40099                          | INVALID VALUE IN FIELD CTRL SEG COD<br>X     |             |
| 40100                          | INVALID VALUE IN FIELD CTRL SEG NAM          |             |
| 40101                          | INVALID VALUE IN FIELD CURR CVS FCTR         |             |
| 40102                          | INVALID VALUE IN FIELD CURR DESC             |             |
| 40103                          | INVALID VALUE IN FIELD CURR EXCH RAT         |             |
| 40104                          | INVALID VALUE IN FIELD CURR TYP COD          |             |
| 40105                          | INVALID VALUE IN FIELD DATA LEN              |             |
| 40106                          | INVALID VALUE IN FIELD DATE                  |             |
| 40107                          | INVALID VALUE IN FIELD DATE LST UPD<br>DAT B |             |
| 40108                          | INVALID VALUE IN FIELD DATE LST UPD<br>DAT   |             |
| 40109                          | INVALID VALUE IN FIELD DATE LST UPD<br>DAT P |             |
| 40110                          | INVALID VALUE IN FIELD DATE LST UPD<br>DAT S |             |
| 40111                          | INVALID VALUE IN FIELD DEF STL ID ACT        |             |
| 40112                          | INVALID VALUE IN FIELD DEF STL ID LOC        |             |
| 40113                          | INVALID VALUE IN FIELD DEL QUO FLG           |             |
| 40114                          | INVALID VALUE IN FIELD DISPO                 |             |
| 40115                          | INVALID VALUE IN FIELD OTC TRD DAT           |             |
| 40116                          | INVALID VALUE IN FIELD DLY HGH PRC           |             |
| 40117                          | INVALID VALUE IN FIELD DLY LOW PRC           |             |
| 40118                          | INVALID VALUE IN FIELD DNOM CURR<br>COD      |             |
| 40119                          | INVALID VALUE IN FIELD DOM IND               |             |
| 40120                          | INVALID VALUE IN FIELD END CONT AU<br>DAY    |             |
| 40121                          | INVALID VALUE IN FIELD EOD AUCT DURN         |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                 | Description |
|--------------------------------|------------------------------------------------|-------------|
| 40122                          | INVALID VALUE IN FIELD EQY NXT DIV<br>DUE DAT  |             |
| 40123                          | INVALID VALUE IN FIELD EQY NXT DIV<br>ESTD AMT |             |
| 40124                          | INVALID VALUE IN FIELD EXC CURR TYP<br>COD     |             |
| 40125                          | INVALID VALUE IN FIELD EXCH CRT PROC<br>DAT    |             |
| 40126                          | INVALID VALUE IN FIELD EXCH ID COD             |             |
| 40127                          | INVALID VALUE IN FIELD EXCH MIC ID             |             |
| 40128                          | INVALID VALUE IN FIELD EXCH NAME               |             |
| 40129                          | INVALID VALUE IN FIELD EXCH SYS<br>STATE COD   |             |
| 40130                          | INVALID VALUE IN FIELD EXCH X ID               |             |
| 40132                          | INVALID VALUE IN FIELD EXCP STATE IND          |             |
| 40135                          | INVALID VALUE IN FIELD EXTD VOL FCTR           |             |
| 40136                          | INVALID VALUE IN FIELD EXTR IND                |             |
| 40137                          | INVALID VALUE IN FIELD FEE AMT                 |             |
| 40138                          | INVALID VALUE IN FIELD FEE AMT FAC             |             |
| 40139                          | INVALID VALUE IN FIELD FEE AMT FMT             |             |
| 40140                          | INVALID VALUE IN FIELD FEE CAP                 |             |
| 40141                          | INVALID VALUE IN FIELD FEE CRT PKG<br>TYP      |             |
| 40142                          | INVALID VALUE IN FIELD FEE FLR                 |             |
| 40143                          | INVALID VALUE IN FIELD FEE NXT PKG<br>TYP      |             |
| 40144                          | INVALID VALUE IN FIELD FEE PKG FLG             |             |
| 40145                          | INVALID VALUE IN FIELD FEE PKG FLG F           |             |
| 40146                          | INVALID VALUE IN FIELD FEE PKG NAM<br>CT       |             |
| 40147                          | INVALID VALUE IN FIELD FEE PKG NAM             |             |
| 40148                          | INVALID VALUE IN FIELD FEE PKG NAM F           |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                | Description |
|--------------------------------|-----------------------------------------------|-------------|
| 40149                          | INVALID VALUE IN FIELD FEE PKG TYP CT         |             |
| 40150                          | INVALID VALUE IN FIELD FEE PKG TYP            |             |
| 40151                          | INVALID VALUE IN FIELD FEE PKG TYP F          |             |
| 40152                          | INVALID VALUE IN FIELD FEES ADJ AMT           |             |
| 40153                          | INVALID VALUE IN FIELD FEES CURR TYP<br>COD   |             |
| 40154                          | INVALID VALUE IN FIELD FEES TYP COD           |             |
| 40155                          | INVALID VALUE IN FIELD FEES TYP COD F         |             |
| 40156                          | INVALID VALUE IN FIELD FEES TYP IND           |             |
| 40158                          | INVALID VALUE IN FIELD FILL CURR1             |             |
| 40159                          | INVALID VALUE IN FIELD FILL CURR2             |             |
| 40160                          | INVALID VALUE IN FIELD FILL CURR3             |             |
| 40161                          | INVALID VALUE IN FIELD FILT DAT MAX           |             |
| 40162                          | INVALID VALUE IN FIELD FILT DAT MIN           |             |
| 40163                          | INVALID VALUE IN FIELD FILT LIM MAX           |             |
| 40164                          | INVALID VALUE IN FIELD FILT LIM MIN           |             |
| 40165                          | INVALID VALUE IN FIELD FILT TIM MAX           |             |
| 40166                          | INVALID VALUE IN FIELD FILT TIM MIN           |             |
| 40167                          | INVALID VALUE IN FIELD FIX VOL PRC<br>OVRD    |             |
| 40168                          | INVALID VALUE IN FIELD FIX VOL PRC<br>RNG     |             |
| 40169                          | INVALID VALUE IN FIELD FLTG VOL PRC<br>RNG    |             |
| 40170                          | INVALID VALUE IN FIELD FM FIX VOL PRC<br>RGE  |             |
| 40171                          | INVALID VALUE IN FIELD FM FLTG VOL<br>PRC RGE |             |
| 40172                          | INVALID VALUE IN FIELD FM IND                 |             |
| 40173                          | INVALID VALUE IN FIELD FRST TRD DAT           |             |
| 40174                          | INVALID VALUE IN FIELD GU TU AUTO<br>APP FLG  |             |

Table 8.1 - Completion Codes



| Completion Code<br>(complCode) | Completion Text<br>(complText)                  | Description |
|--------------------------------|-------------------------------------------------|-------------|
| 40180                          | INVALID VALUE IN FIELD ICE ORD IND              |             |
| 40181                          | INVALID VALUE IN FIELD IDX VAR ID               |             |
| 40182                          | INVALID VALUE IN FIELD INDY AUCTION<br>DURN     |             |
| 40183                          | INVALID VALUE IN FIELD INQ TRD RAT              |             |
| 40184                          | INVALID VALUE IN FIELD INS ASN NUM              |             |
| 40185                          | INVALID VALUE IN FIELD INS TOT NUM              |             |
| 40186                          | INVALID VALUE IN FIELD INST ASS COD             |             |
| 40187                          | INVALID VALUE IN FIELD INST GRP COD             |             |
| 40188                          | INVALID VALUE IN FIELD INST GRP COD<br>NEW      |             |
| 40189                          | INVALID VALUE IN FIELD INST GRP NAM             |             |
| 40190                          | INVALID VALUE IN FIELD INST GRP TYP             |             |
| 40191                          | INVALID VALUE IN FIELD INST MNEM                |             |
| 40192                          | INVALID VALUE IN FIELD INST ONE DAY<br>QTY BEST |             |
| 40193                          | INVALID VALUE IN FIELD INST ONE DAY<br>QTY      |             |
| 40194                          | INVALID VALUE IN FIELD INST SHT NAM             |             |
| 40195                          | INVALID VALUE IN FIELD INST SPEC REP<br>IND     |             |
| 40196                          | INVALID VALUE IN FIELD INST SUB TYP<br>COD      |             |
| 40197                          | INVALID VALUE IN FIELD INST TYP COD             |             |
| 40198                          | INVALID VALUE IN FIELD INST TYP COD F           |             |
| 40199                          | INVALID VALUE IN FIELD IPO ASK LIM              |             |
| 40200                          | INVALID VALUE IN FIELD IPO BID LIM              |             |
| 40202                          | INVALID VALUE IN FIELD ISIN COD                 |             |
| 40203                          | INVALID VALUE IN FIELD ISIN COD F               |             |
| 40204                          | INVALID VALUE IN FIELD ISIN COD P               |             |
| 40206                          | INVALID VALUE IN FIELD ISIN SEQ NO              |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                | Description |
|--------------------------------|-----------------------------------------------|-------------|
| 40207                          | INVALID VALUE IN FIELD ISSR IND               |             |
| 40208                          | INVALID VALUE IN FIELD ISSR MEMB ID           |             |
| 40209                          | INVALID VALUE IN FIELD ISSR SUB GRP           |             |
| 40210                          | INVALID VALUE IN FIELD KEY DAT CTRL<br>BLC    |             |
| 40211                          | INVALID VALUE IN FIELD KIND OF DEPO B         |             |
| 40212                          | INVALID VALUE IN FIELD KIND OF DEPO           |             |
| 40213                          | INVALID VALUE IN FIELD KIND OF DEPO S         |             |
| 40214                          | INVALID VALUE IN FIELD LIC TYP                |             |
| 40216                          | INVALID VALUE IN FIELD LIQ PROV IND           |             |
| 40217                          | INVALID VALUE IN FIELD LM IND                 |             |
| 40218                          | INVALID VALUE IN FIELD LMT ORD IND            |             |
| 40219                          | INVALID VALUE IN FIELD LST AUCT PRC           |             |
| 40220                          | INVALID VALUE IN FIELD LST AUCT QTY           |             |
| 40221                          | INVALID VALUE IN FIELD LST MOD TIM            |             |
| 40222                          | INVALID VALUE IN FIELD LST TRD DAT            |             |
| 40223                          | INVALID VALUE IN FIELD LST TRD PRC            |             |
| 40224                          | INVALID VALUE IN FIELD LST TRD QTY            |             |
| 40225                          | INVALID VALUE IN FIELD MAX DURN RND<br>END    |             |
| 40226                          | INVALID VALUE IN FIELD MAX MRTY DAT           |             |
| 40227                          | INVALID VALUE IN FIELD MAX ORDR VAL<br>BEST   |             |
| 40228                          | INVALID VALUE IN FIELD MAX ORDR VAL           |             |
| 40229                          | INVALID VALUE IN FIELD MAX SRP QTY            |             |
| 40230                          | INVALID VALUE IN FIELD MAX SYS USG            |             |
| 40233                          | INVALID VALUE IN FIELD MEMB BRN ID<br>COD APP |             |
| 40234                          | INVALID VALUE IN FIELD MEMB BRN ID<br>COD B   |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                   | Description |
|--------------------------------|--------------------------------------------------|-------------|
| 40235                          | INVALID VALUE IN FIELD MEMB BRN ID<br>COD CTPY   |             |
| 40236                          | INVALID VALUE IN FIELD MEMB BRN ID<br>COD        |             |
| 40237                          | INVALID VALUE IN FIELD MEMB BRN ID<br>COD F      |             |
| 40239                          | INVALID VALUE IN FIELD MEMB BRN ID<br>COD S      |             |
| 40241                          | INVALID VALUE IN FIELD MEMB CLG ID<br>COD B      |             |
| 40242                          | INVALID VALUE IN FIELD MEMB CLG ID<br>COD        |             |
| 40243                          | INVALID VALUE IN FIELD MEMB CLG ID<br>COD F      |             |
| 40245                          | INVALID VALUE IN FIELD MEMB CLG ID<br>COD S      |             |
| 40247                          | INVALID VALUE IN FIELD MEMB CLG STL<br>ID ACT    |             |
| 40248                          | INVALID VALUE IN FIELD MEMB CLG STL<br>ID ACT F  |             |
| 40249                          | INVALID VALUE IN FIELD MEMB CLG STL<br>ID LOC    |             |
| 40250                          | INVALID VALUE IN FIELD MEMB CLG STL<br>ID LOC F  |             |
| 40251                          | INVALID VALUE IN FIELD MEMB CLG TYP<br>COD       |             |
| 40252                          | INVALID VALUE IN FIELD MEMB CP CLG<br>STL ID ACT |             |
| 40253                          | INVALID VALUE IN FIELD MEMB CP CLG<br>STL ID LOC |             |
| 40254                          | INVALID VALUE IN FIELD MEMB CTPY CLG<br>ID COD   |             |
| 40255                          | INVALID VALUE IN FIELD MEMB CTPY ID<br>COD       |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                 | Description |
|--------------------------------|------------------------------------------------|-------------|
| 40256                          | INVALID VALUE IN FIELD MEMB CTPY ID<br>COD F   |             |
| 40257                          | INVALID VALUE IN FIELD MEMB CTPY KV<br>NO      |             |
| 40258                          | INVALID VALUE IN FIELD MEMB DWZ ACT<br>NO      |             |
| 40259                          | INVALID VALUE IN FIELD MEMB DWZ LOC<br>NO      |             |
| 40260                          | INVALID VALUE IN FIELD MEMB EXC TYP<br>COD     |             |
| 40261                          | INVALID VALUE IN FIELD MEMB IST ID<br>COD APP  |             |
| 40262                          | INVALID VALUE IN FIELD MEMB IST ID<br>COD B    |             |
| 40263                          | INVALID VALUE IN FIELD MEMB IST ID<br>COD CTPY |             |
| 40264                          | INVALID VALUE IN FIELD MEMB IST ID<br>COD      |             |
| 40265                          | INVALID VALUE IN FIELD MEMB IST ID<br>COD F    |             |
| 40267                          | INVALID VALUE IN FIELD MEMB IST ID<br>COD S    |             |
| 40269                          | INVALID VALUE IN FIELD MEMB KV NO B            |             |
| 40270                          | INVALID VALUE IN FIELD MEMB KV NO              |             |
| 40271                          | INVALID VALUE IN FIELD MEMB KV NO S            |             |
| 40272                          | INVALID VALUE IN FIELD MEMB LGL NAM            |             |
| 40273                          | INVALID VALUE IN FIELD MEMB NET IND A          |             |
| 40274                          | INVALID VALUE IN FIELD MEMB NET IND P          |             |
| 40275                          | INVALID VALUE IN FIELD MEMB OS BRN<br>ID COD B |             |
| 40276                          | INVALID VALUE IN FIELD MEMB OS BRN<br>ID COD   |             |
| 40277                          | INVALID VALUE IN FIELD MEMB OS BRN<br>ID COD S |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                 | Description |
|--------------------------------|------------------------------------------------|-------------|
| 40278                          | INVALID VALUE IN FIELD MEMB OS IST ID<br>COD B |             |
| 40279                          | INVALID VALUE IN FIELD MEMB OS IST ID<br>COD   |             |
| 40280                          | INVALID VALUE IN FIELD MEMB OS IST ID<br>COD S |             |
| 40281                          | INVALID VALUE IN FIELD MEMB PHN NO             |             |
| 40282                          | INVALID VALUE IN FIELD MEMB PSN FUL<br>NAM     |             |
| 40283                          | INVALID VALUE IN FIELD MEMB STS COD            |             |
| 40284                          | INVALID VALUE IN FIELD MEMB USR BRN<br>ID COD  |             |
| 40285                          | INVALID VALUE IN FIELD MEMB USR IST<br>ID COD  |             |
| 40286                          | INVALID VALUE IN FIELD MEMBER ID               |             |
| 40287                          | INVALID VALUE IN FIELD MESG SHT TXT            |             |
| 40288                          | INVALID VALUE IN FIELD MID PT VAL<br>DURN      |             |
| 40289                          | INVALID VALUE IN FIELD MIN ICE QTY             |             |
| 40290                          | INVALID VALUE IN FIELD MIN MRTY DAT            |             |
| 40291                          | INVALID VALUE IN FIELD MIN PEAK QTY            |             |
| 40292                          | INVALID VALUE IN FIELD MIN TRDB UNT            |             |
| 40293                          | INVALID VALUE IN FIELD MKT IMB IND             |             |
| 40294                          | INVALID VALUE IN FIELD MKT ORD IND             |             |
| 40295                          | INVALID VALUE IN FIELD MKT ORD INTR<br>DURN    |             |
| 40296                          | INVALID VALUE IN FIELD MKT ORD INTR<br>IND     |             |
| 40297                          | INVALID VALUE IN FIELD MKT ORD MTCH<br>RGE     |             |
| 40298                          | INVALID VALUE IN FIELD MKT ORD MTCH<br>RGE FMT |             |
| 40299                          | INVALID VALUE IN FIELD MKT VAL                 |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                  | Description |
|--------------------------------|-------------------------------------------------|-------------|
| 40300                          | INVALID VALUE IN FIELD MOI IND                  |             |
| 40301                          | INVALID VALUE IN FIELD MTCH RNG ASK             |             |
| 40302                          | INVALID VALUE IN FIELD MTCH RNG BID             |             |
| 40303                          | INVALID VALUE IN FIELD MTCH RNG MAX<br>ENT DURN |             |
| 40304                          | INVALID VALUE IN FIELD MTL ORD IND              |             |
| 40305                          | INVALID VALUE IN FIELD NET CHG                  |             |
| 40306                          | INVALID VALUE IN FIELD NET GRP COD              |             |
| 40307                          | INVALID VALUE IN FIELD NET MKT VAL              |             |
| 40308                          | INVALID VALUE IN FIELD NET SFX NO B             |             |
| 40309                          | INVALID VALUE IN FIELD NET SFX NO S             |             |
| 40310                          | INVALID VALUE IN FIELD NET TRAD QTY             |             |
| 40311                          | INVALID VALUE IN FIELD NET TYP COD B            |             |
| 40312                          | INVALID VALUE IN FIELD NET TYP COD              |             |
| 40313                          | INVALID VALUE IN FIELD NET TYP COD S            |             |
| 40314                          | INVALID VALUE IN FIELD NEW PW                   |             |
| 40315                          | INVALID VALUE IN FIELD NEWS DAT                 |             |
| 40316                          | INVALID VALUE IN FIELD NEWS DTL                 |             |
| 40317                          | INVALID VALUE IN FIELD NEWS PRIO                |             |
| 40318                          | INVALID VALUE IN FIELD NEWS TIM                 |             |
| 40319                          | INVALID VALUE IN FIELD NMSG LINE NO             |             |
| 40320                          | INVALID VALUE IN FIELD NO TOT TRD<br>QTY        |             |
| 40321                          | INVALID VALUE IN FIELD NUM MESSAGES             |             |
| 40322                          | INVALID VALUE IN FIELD NUM ORDR ASK             |             |
| 40323                          | INVALID VALUE IN FIELD NUM ORDR BID             |             |
| 40324                          | INVALID VALUE IN FIELD OLD PW                   |             |
| 40325                          | INVALID VALUE IN FIELD OPN AUCT DURN            |             |
| 40326                          | INVALID VALUE IN FIELD OPN PRC                  |             |
| 40327                          | INVALID VALUE IN FIELD ORD QUO CONF             |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)             | Description |
|--------------------------------|--------------------------------------------|-------------|
| 40328                          | INVALID VALUE IN FIELD ORDR BK QTY         |             |
| 40329                          | INVALID VALUE IN FIELD ORDR BUY COD        |             |
| 40331                          | INVALID VALUE IN FIELD ORDR CNCL QTY       |             |
| 40332                          | INVALID VALUE IN FIELD ORDR COMPL<br>COD B |             |
| 40333                          | INVALID VALUE IN FIELD ORDR COMPL<br>COD   |             |
| 40334                          | INVALID VALUE IN FIELD ORDR COMPL<br>COD S |             |
| 40335                          | INVALID VALUE IN FIELD ORDR EXE PRC        |             |
| 40336                          | INVALID VALUE IN FIELD ORDR EXE QTY        |             |
| 40337                          | INVALID VALUE IN FIELD ORDR EXP DAT        |             |
| 40338                          | INVALID VALUE IN FIELD ORDR NO B           |             |
| 40339                          | INVALID VALUE IN FIELD ORDR NO BUY         |             |
| 40340                          | INVALID VALUE IN FIELD ORDR NO             |             |
| 40341                          | INVALID VALUE IN FIELD ORDR NO S           |             |
| 40342                          | INVALID VALUE IN FIELD ORDR NO SEL         |             |
| 40343                          | INVALID VALUE IN FIELD ORDR NUM BUY<br>NEW |             |
| 40344                          | INVALID VALUE IN FIELD ORDR NUM BUY<br>OLD |             |
| 40345                          | INVALID VALUE IN FIELD ORDR NUM NEW        |             |
| 40346                          | INVALID VALUE IN FIELD ORDR NUM OLD        |             |
| 40347                          | INVALID VALUE IN FIELD ORDR NUM SEL<br>NEW |             |
| 40348                          | INVALID VALUE IN FIELD ORDR NUM SEL<br>OLD |             |
| 40349                          | INVALID VALUE IN FIELD ORDR PRT FIL<br>COD |             |
| 40350                          | INVALID VALUE IN FIELD ORDR QTY            |             |
| 40351                          | INVALID VALUE IN FIELD ORDR RES COD        |             |
| 40352                          | INVALID VALUE IN FIELD ORDR STOP LIM       |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                  | Description |
|--------------------------------|-------------------------------------------------|-------------|
| 40353                          | INVALID VALUE IN FIELD ORDR TYP COD             |             |
| 40354                          | INVALID VALUE IN FIELD OTC APP FLG              |             |
| 40355                          | INVALID VALUE IN FIELD OTC TRD TIM              |             |
| 40356                          | INVALID VALUE IN FIELD PART NO1                 |             |
| 40357                          | INVALID VALUE IN FIELD PART NO APP              |             |
| 40358                          | INVALID VALUE IN FIELD PART NO CTPY             |             |
| 40359                          | INVALID VALUE IN FIELD PART NO                  |             |
| 40360                          | INVALID VALUE IN FIELD PART NO F                |             |
| 40361                          | INVALID VALUE IN FIELD PART NO TEXT B           |             |
| 40362                          | INVALID VALUE IN FIELD PART NO TEXT             |             |
| 40363                          | INVALID VALUE IN FIELD PART NO TEXT S           |             |
| 40364                          | INVALID VALUE IN FIELD PART OS NO TXT<br>B      |             |
| 40365                          | INVALID VALUE IN FIELD PART OS NO TXT           |             |
| 40366                          | INVALID VALUE IN FIELD PART OS NO TXT<br>S      |             |
| 40367                          | INVALID VALUE IN FIELD PART OS SUB<br>GRP COD B |             |
| 40368                          | INVALID VALUE IN FIELD PART OS SUB<br>GRP COD   |             |
| 40369                          | INVALID VALUE IN FIELD PART OS SUB<br>GRP COD S |             |
| 40370                          | INVALID VALUE IN FIELD PART PWD                 |             |
| 40371                          | INVALID VALUE IN FIELD PART SUB GRP<br>COD1     |             |
| 40372                          | INVALID VALUE IN FIELD PART SUB GRP<br>COD APP  |             |
| 40373                          | INVALID VALUE IN FIELD PART SUB GRP<br>COD CTPY |             |
| 40374                          | INVALID VALUE IN FIELD PART SUB GRP<br>COD      |             |
| 40375                          | INVALID VALUE IN FIELD PART SUB GRP<br>COD F    |             |

Table 8.1 - Completion Codes



| Completion Code<br>(complCode) | Completion Text<br>(complText)                  | Description |
|--------------------------------|-------------------------------------------------|-------------|
| 40376                          | INVALID VALUE IN FIELD PART SUB GRP<br>ID COD B |             |
| 40377                          | INVALID VALUE IN FIELD PART SUB GRP<br>ID COD   |             |
| 40378                          | INVALID VALUE IN FIELD PART SUB GRP<br>ID COD S |             |
| 40379                          | INVALID VALUE IN FIELD PASSWORD                 |             |
| 40380                          | INVALID VALUE IN FIELD PEAK SIZE QTY            |             |
| 40381                          | INVALID VALUE IN FIELD POST TRD ATY             |             |
| 40382                          | INVALID VALUE IN FIELD PRC CURR COD<br>B        |             |
| 40383                          | INVALID VALUE IN FIELD PRC CURR COD             |             |
| 40384                          | INVALID VALUE IN FIELD PRC CURR COD<br>S        |             |
| 40385                          | INVALID VALUE IN FIELD PRC RSBL CHK<br>FLG      |             |
| 40386                          | INVALID VALUE IN FIELD PRCS PROD<br>STATE       |             |
| 40387                          | INVALID VALUE IN FIELD PRCS STS VAL<br>COD      |             |
| 40388                          | INVALID VALUE IN FIELD PRCS TRN COD             |             |
| 40389                          | INVALID VALUE IN FIELD PRE TRD STRT             |             |
| 40390                          | INVALID VALUE IN FIELD PRICE                    |             |
| 40391                          | INVALID VALUE IN FIELD PROP IND                 |             |
| 40392                          | INVALID VALUE IN FIELD PST TRD END              |             |
| 40393                          | INVALID VALUE IN FIELD QR QTY                   |             |
| 40394                          | INVALID VALUE IN FIELD QR TIM                   |             |
| 40395                          | INVALID VALUE IN FIELD QR TIM MIN               |             |
| 40396                          | INVALID VALUE IN FIELD QUANTITY                 |             |
| 40397                          | INVALID VALUE IN FIELD QUO BOOK IND             |             |
| 40398                          | INVALID VALUE IN FIELD QUO EXE PRC<br>BUY       |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                 | Description |
|--------------------------------|------------------------------------------------|-------------|
| 40399                          | INVALID VALUE IN FIELD QUO EXE PRC<br>SEL      |             |
| 40400                          | INVALID VALUE IN FIELD QUO QTY BUY             |             |
| 40401                          | INVALID VALUE IN FIELD QUO QTY SEL             |             |
| 40402                          | INVALID VALUE IN FIELD QUO TIM MAX             |             |
| 40403                          | INVALID VALUE IN FIELD QUO TIM MIN             |             |
| 40404                          | INVALID VALUE IN FIELD QUO TRAN TIM<br>BUY     |             |
| 40405                          | INVALID VALUE IN FIELD QUO TRAN TIM<br>SEL     |             |
| 40406                          | INVALID VALUE IN FIELD QUOT TYP IND            |             |
| 40407                          | INVALID VALUE IN FIELD RAW ACT COD             |             |
| 40408                          | INVALID VALUE IN FIELD RAWD MBR CRT<br>SLT COD |             |
| 40409                          | INVALID VALUE IN FIELD RE TRANS DATA           |             |
| 40410                          | INVALID VALUE IN FIELD REM PEAK QTY            |             |
| 40411                          | INVALID VALUE IN FIELD REPO INT AMNT           |             |
| 40412                          | INVALID VALUE IN FIELD REPO INT RAT            |             |
| 40413                          | INVALID VALUE IN FIELD REPO TYP                |             |
| 40414                          | INVALID VALUE IN FIELD REPT CTL COD            |             |
| 40415                          | INVALID VALUE IN FIELD REPT HIS DAT            |             |
| 40416                          | INVALID VALUE IN FIELD REPT ID COD             |             |
| 40417                          | INVALID VALUE IN FIELD REPT ID COD<br>KEY      |             |
| 40418                          | INVALID VALUE IN FIELD REPT MBR CRT<br>SLT COD |             |
| 40419                          | INVALID VALUE IN FIELD REPT MNLN COD           |             |
| 40420                          | INVALID VALUE IN FIELD REPT NAM                |             |
| 40421                          | INVALID VALUE IN FIELD REPT PRNT FRQ<br>COD    |             |
| 40422                          | INVALID VALUE IN FIELD REQ DATA TXT            |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)              | Description |
|--------------------------------|---------------------------------------------|-------------|
| 40423                          | INVALID VALUE IN FIELD RESC ACC LVL<br>NO   |             |
| 40424                          | INVALID VALUE IN FIELD RESERVED_1           |             |
| 40425                          | INVALID VALUE IN FIELD RESERVED_2           |             |
| 40426                          | INVALID VALUE IN FIELD RESERVED_3           |             |
| 40427                          | INVALID VALUE IN FIELD RESUBMIT NO          |             |
| 40428                          | INVALID VALUE IN FIELD ROND LOT QTY         |             |
| 40429                          | INVALID VALUE IN FIELD SECU OFFICIAL<br>IND |             |
| 40430                          | INVALID VALUE IN FIELD SEG OR INST<br>FLG   |             |
| 40431                          | INVALID VALUE IN FIELD SERI LST PD<br>PRC   |             |
| 40433                          | INVALID VALUE IN FIELD SETL MD              |             |
| 40434                          | INVALID VALUE IN FIELD SETL PERIOD<br>FLG   |             |
| 40435                          | INVALID VALUE IN FIELD SETL TYP COD         |             |
| 40437                          | INVALID VALUE IN FIELD SNR IND              |             |
| 40438                          | INVALID VALUE IN FIELD SPRD FACT            |             |
| 40439                          | INVALID VALUE IN FIELD SPRD FACT LM         |             |
| 40440                          | INVALID VALUE IN FIELD SPRD MIN QTY         |             |
| 40441                          | INVALID VALUE IN FIELD SPRD MIN QTY<br>LM   |             |
| 40442                          | INVALID VALUE IN FIELD SPRD TYP COD         |             |
| 40443                          | INVALID VALUE IN FIELD SPRD TYP COD<br>LM   |             |
| 40444                          | INVALID VALUE IN FIELD SRP BID ASK IND      |             |
| 40445                          | INVALID VALUE IN FIELD SRP QTY              |             |
| 40446                          | INVALID VALUE IN FIELD START STM SEQ<br>NO  |             |
| 40447                          | INVALID VALUE IN FIELD STL AMNT B           |             |
| 40448                          | INVALID VALUE IN FIELD STL AMNT             |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)               | Description |
|--------------------------------|----------------------------------------------|-------------|
| 40449                          | INVALID VALUE IN FIELD STL AMNT<br>PURCH     |             |
| 40450                          | INVALID VALUE IN FIELD STL AMNT<br>REPURCH   |             |
| 40451                          | INVALID VALUE IN FIELD STL AMNT S            |             |
| 40452                          | INVALID VALUE IN FIELD STL CURR COD<br>B     |             |
| 40453                          | INVALID VALUE IN FIELD STL CURR COD          |             |
| 40454                          | INVALID VALUE IN FIELD STL CURR COD<br>S     |             |
| 40455                          | INVALID VALUE IN FIELD STL CURR EXC<br>RAT B |             |
| 40456                          | INVALID VALUE IN FIELD STL CURR EXC<br>RAT   |             |
| 40457                          | INVALID VALUE IN FIELD STL CURR EXC<br>RAT S |             |
| 40458                          | INVALID VALUE IN FIELD STL DAT PURCH         |             |
| 40459                          | INVALID VALUE IN FIELD STL DAT<br>REPURCH    |             |
| 40460                          | INVALID VALUE IN FIELD STL DATE B            |             |
| 40461                          | INVALID VALUE IN FIELD STL DATE              |             |
| 40462                          | INVALID VALUE IN FIELD STL DATE S            |             |
| 40463                          | INVALID VALUE IN FIELD STL ID ACT B          |             |
| 40464                          | INVALID VALUE IN FIELD STL ID ACT            |             |
| 40465                          | INVALID VALUE IN FIELD STL ID ACT S          |             |
| 40466                          | INVALID VALUE IN FIELD STL ID LOC B          |             |
| 40467                          | INVALID VALUE IN FIELD STL ID LOC            |             |
| 40468                          | INVALID VALUE IN FIELD STL ID LOC S          |             |
| 40470                          | INVALID VALUE IN FIELD STM SEQ NO            |             |
| 40471                          | INVALID VALUE IN FIELD STOP STM SEQ<br>NO    |             |
| 40472                          | INVALID VALUE IN FIELD STRT CONT AU<br>DAY   |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)               | Description |
|--------------------------------|----------------------------------------------|-------------|
| 40473                          | INVALID VALUE IN FIELD SUS IND               |             |
| 40474                          | INVALID VALUE IN FIELD TABL EFF DAT          |             |
| 40475                          | INVALID VALUE IN FIELD TABL LST UPD<br>DAT   |             |
| 40476                          | INVALID VALUE IN FIELD TEMP CTRL FILE<br>FLG |             |
| 40477                          | INVALID VALUE IN FIELD TEXT B                |             |
| 40478                          | INVALID VALUE IN FIELD TEXT                  |             |
| 40479                          | INVALID VALUE IN FIELD TEXT F                |             |
| 40480                          | INVALID VALUE IN FIELD TEXT S                |             |
| 40481                          | INVALID VALUE IN FIELD TIC SIZE              |             |
| 40482                          | INVALID VALUE IN FIELD TIC VAL               |             |
| 40483                          | INVALID VALUE IN FIELD TIME                  |             |
| 40484                          | INVALID VALUE IN FIELD TIMESTAMP             |             |
| 40485                          | INVALID VALUE IN FIELD TOT NO TRD<br>BEST    |             |
| 40486                          | INVALID VALUE IN FIELD TRAD BUY SEL<br>COD   |             |
| 40487                          | INVALID VALUE IN FIELD TRAD HOL DAT          |             |
| 40488                          | INVALID VALUE IN FIELD TRAD HOL DAT<br>NAM   |             |
| 40489                          | INVALID VALUE IN FIELD TRAD MTCH PRC         |             |
| 40490                          | INVALID VALUE IN FIELD TRAD MTCH QTY         |             |
| 40491                          | INVALID VALUE IN FIELD TRAN DAT BUY          |             |
| 40492                          | INVALID VALUE IN FIELD TRAN DAT              |             |
| 40493                          | INVALID VALUE IN FIELD TRAN DAT F            |             |
| 40494                          | INVALID VALUE IN FIELD TRAN DAT SEL          |             |
| 40495                          | INVALID VALUE IN FIELD TRAN FEE A            |             |
| 40496                          | INVALID VALUE IN FIELD TRAN FEE B            |             |
| 40497                          | INVALID VALUE IN FIELD TRAN FEE P            |             |
| 40498                          | INVALID VALUE IN FIELD TRAN FEE Q            |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)             | Description |
|--------------------------------|--------------------------------------------|-------------|
| 40499                          | INVALID VALUE IN FIELD TRAN ID NO BUY      |             |
| 40500                          | INVALID VALUE IN FIELD TRAN ID NO          |             |
| 40501                          | INVALID VALUE IN FIELD TRAN ID NO F        |             |
| 40502                          | INVALID VALUE IN FIELD TRAN ID NO P        |             |
| 40503                          | INVALID VALUE IN FIELD TRAN ID NO<br>SELL  |             |
| 40504                          | INVALID VALUE IN FIELD TRAN ID SFX NO<br>B |             |
| 40505                          | INVALID VALUE IN FIELD TRAN ID SFX NO      |             |
| 40506                          | INVALID VALUE IN FIELD TRAN ID SFX NO<br>F |             |
| 40507                          | INVALID VALUE IN FIELD TRAN ID SFX NO<br>P |             |
| 40508                          | INVALID VALUE IN FIELD TRAN ID SFX NO<br>S |             |
| 40509                          | INVALID VALUE IN FIELD TRAN TIM BEG F      |             |
| 40510                          | INVALID VALUE IN FIELD TRAN TIM BUY        |             |
| 40511                          | INVALID VALUE IN FIELD TRAN TIM            |             |
| 40512                          | INVALID VALUE IN FIELD TRAN TIM END F      |             |
| 40513                          | INVALID VALUE IN FIELD TRAN TIM SEL        |             |
| 40514                          | INVALID VALUE IN FIELD TRAN TYP COD        |             |
| 40515                          | INVALID VALUE IN FIELD TRAN TYP COD F      |             |
| 40516                          | INVALID VALUE IN FIELD TRD BK QTY ASK      |             |
| 40517                          | INVALID VALUE IN FIELD TRD BK QTY BID      |             |
| 40518                          | INVALID VALUE IN FIELD TRD EXC QTY<br>ASK  |             |
| 40519                          | INVALID VALUE IN FIELD TRD EXC QTY<br>BID  |             |
| 40520                          | INVALID VALUE IN FIELD TRD LNK             |             |
| 40521                          | INVALID VALUE IN FIELD TRD MDL TYP<br>COD  |             |
| 40522                          | INVALID VALUE IN FIELD TRD PRC BEST        |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)             | Description |
|--------------------------------|--------------------------------------------|-------------|
| 40523                          | INVALID VALUE IN FIELD TRD QTY BEST        |             |
| 40524                          | INVALID VALUE IN FIELD TRD QTY             |             |
| 40525                          | INVALID VALUE IN FIELD TRD RES TYP<br>COD  |             |
| 40526                          | INVALID VALUE IN FIELD TRD REV IND F       |             |
| 40527                          | INVALID VALUE IN FIELD TRD REV IND<br>FILT |             |
| 40528                          | INVALID VALUE IN FIELD TRD SCH DEF<br>FLG  |             |
| 40529                          | INVALID VALUE IN FIELD TRD TIM BEST        |             |
| 40530                          | INVALID VALUE IN FIELD TRD TIM             |             |
| 40531                          | INVALID VALUE IN FIELD TRD TYP             |             |
| 40532                          | INVALID VALUE IN FIELD TRD TYP F           |             |
| 40533                          | INVALID VALUE IN FIELD TRDR NAM            |             |
| 40534                          | INVALID VALUE IN FIELD TRDR STS COD        |             |
| 40535                          | INVALID VALUE IN FIELD TRN TYP ID          |             |
| 40536                          | INVALID VALUE IN FIELD TXN COD             |             |
| 40537                          | INVALID VALUE IN FIELD UNT OF QOTN         |             |
| 40538                          | INVALID VALUE IN FIELD USER CLASS<br>IND   |             |
| 40539                          | INVALID VALUE IN FIELD USER ORD NUM<br>B   |             |
| 40540                          | INVALID VALUE IN FIELD USER ORD NUM        |             |
| 40541                          | INVALID VALUE IN FIELD USER ORD NUM<br>F   |             |
| 40542                          | INVALID VALUE IN FIELD USER ORD NUM<br>S   |             |
| 40543                          | INVALID VALUE IN FIELD VAL PRC             |             |
| 40544                          | INVALID VALUE IN FIELD VI DURN             |             |
| 40545                          | INVALID VALUE IN FIELD VOL IND             |             |
| 40546                          | INVALID VALUE IN FIELD VOL PRC RNG<br>FMT  |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                   | Description |
|--------------------------------|--------------------------------------------------|-------------|
| 40547                          | INVALID VALUE IN FIELD VOLUME                    |             |
| 40548                          | INVALID VALUE IN FIELD WAR CAT                   |             |
| 40549                          | INVALID VALUE IN FIELD WAR STR PRC               |             |
| 40552                          | INVALID VALUE IN FIELD WAR TYP                   |             |
| 40553                          | INVALID VALUE IN FIELD WAR UND                   |             |
| 40554                          | INVALID VALUE IN FIELD WHL MKT OBB<br>DURN       |             |
| 40555                          | INVALID VALUE IN FIELD WKN NO                    |             |
| 40556                          | INVALID VALUE IN FIELD XETRA ISIN<br>SUBJECT     |             |
| 40557                          | INVALID VALUE IN FIELD XETRA ISSR<br>MNEM        |             |
| 40574                          | INVALID VALUE IN FIELD MLI ORDR DATA<br>CTR      |             |
| 40575                          | INVALID VALUE IN FIELD MEMB CCP CLG<br>ID COD    |             |
| 40576                          | INVALID VALUE IN FIELD MEMB CCP CLG<br>ID COD B  |             |
| 40577                          | INVALID VALUE IN FIELD MEMB CCP CLG<br>ID COD S  |             |
| 40578                          | INVALID VALUE IN FIELD MEMB CCP FLG              |             |
| 40579                          | INVALID VALUE IN FIELD MEMB CLG FLG              |             |
| 40580                          | INVALID VALUE IN FIELD MEMB TRD FLG              |             |
| 40581                          | INVALID VALUE IN FIELD BON YLD TRD<br>IND        |             |
| 40582                          | INVALID VALUE IN FIELD BON YLD TRD<br>YLD CLC MD |             |
| 40583                          | INVALID VALUE IN FIELD MEMB IST ID<br>COD OBO MS |             |
| 40585                          | INVALID VALUE IN FIELD MLI REC CTR               |             |
| 40586                          | INVALID VALUE IN FIELD DLV DAT                   |             |
| 40587                          | INVALID VALUE IN FIELD DLV HR                    |             |
| 40588                          | INVALID VALUE IN FIELD ENGY BID PRC              |             |

Table 8.1 - Completion Codes



| Completion Code<br>(complCode) | Completion Text<br>(complText)                   | Description |
|--------------------------------|--------------------------------------------------|-------------|
| 40589                          | INVALID VALUE IN FIELD ENGY BID QTY              |             |
| 40590                          | INVALID VALUE IN FIELD ORDR STS COD              |             |
| 40591                          | INVALID VALUE IN FIELD MEMB BRN ID<br>COD OBO MS |             |
| 40594                          | INVALID VALUE IN FIELD ENGY TSO COD              |             |
| 40597                          | INVALID VALUE IN FIELD ENGY BID TYP<br>COD       |             |
| 40598                          | INVALID VALUE IN FIELD ENGY TSO MKT<br>AREA      |             |
| 40599                          | INVALID VALUE IN FIELD ENGY AUCT<br>ACTN COD     |             |
| 40600                          | INVALID VALUE IN FIELD ENGY AUCT STS<br>COD      |             |
| 40601                          | INVALID VALUE IN FIELD AUCT VOL                  |             |
| 40602                          | INVALID VALUE IN FIELD AUCT SRP VOL              |             |
| 40603                          | INVALID VALUE IN FIELD ENGY HRLY BID<br>VOL      |             |
| 40604                          | INVALID VALUE IN FIELD ENGY BLC BID<br>VOL       |             |
| 40605                          | INVALID VALUE IN FIELD CURR MAX BLC<br>BID NUM   |             |
| 40606                          | INVALID VALUE IN FIELD CURR MAX BLC<br>BID QTY   |             |
| 40607                          | INVALID VALUE IN FIELD CURR MAX PRC<br>STEP NUM  |             |
| 40608                          | INVALID VALUE IN FIELD NEXT MAX BLC<br>BID NUM   |             |
| 40609                          | INVALID VALUE IN FIELD NEXT MAX PRC<br>STEP NUM  |             |
| 40610                          | INVALID VALUE IN FIELD NEXT MAX BLC<br>BID QTY   |             |
| 40611                          | INVALID VALUE IN FIELD ENGY MAX PRC              |             |
| 40612                          | INVALID VALUE IN FIELD ENGY BLC BID<br>OPTIM LIM |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                            | Description |
|--------------------------------|-----------------------------------------------------------|-------------|
| 40613                          | INVALID VALUE IN FIELD ENGY BLC BID<br>OPTIM MIN PRC DIFF |             |
| 40614                          | INVALID VALUE IN FIELD SUMMER TIM<br>ENBL IND             |             |
| 40615                          | INVALID VALUE IN FIELD SUMMER TIM<br>BEG DAT              |             |
| 40616                          | INVALID VALUE IN FIELD SUMMER TIM<br>BEG HR               |             |
| 40617                          | INVALID VALUE IN FIELD SUMMER TIM<br>END DAT              |             |
| 40618                          | INVALID VALUE IN FIELD SUMMER TIM<br>END HR               |             |
| 40633                          | INVALID VALUE IN FIELD TRAD MTCH PRC<br>FROM F            |             |
| 40634                          | INVALID VALUE IN FIELD TRAD MTCH PRC<br>TO F              |             |
| 40635                          | INVALID VALUE IN FIELD MIN ORDR SIZ                       |             |
| 40647                          | INVALID VALUE IN FIELD OTC PRC RNG                        |             |
| 40648                          | INVALID VALUE IN FIELD QUO DEL IND                        |             |
| 40649                          | INVALID VALUE IN FIELD HRT BEAT INTVL<br>SEC              |             |
| 40650                          | INVALID VALUE IN FIELD ERROR CODE                         |             |
| 40651                          | INVALID VALUE IN FIELD STRT STOP IND                      |             |
| 40653                          | INVALID VALUE IN FIELD STM GRP COD                        |             |
| 40654                          | INVALID VALUE IN FIELD ORDR BK MKT<br>DPTH                |             |
| 40656                          | INVALID VALUE IN FIELD BIC ENT NO                         |             |
| 40657                          | INVALID VALUE IN FIELD BLK TRD DELY<br>IND                |             |
| 40658                          | INVALID VALUE IN FIELD EXEC VENU ID                       |             |
| 40659                          | INVALID VALUE IN FIELD OTC TRD FLG1                       |             |
| 40660                          | INVALID VALUE IN FIELD OTC TRD FLG2                       |             |
| 40661                          | INVALID VALUE IN FIELD OTC TRD FLG3                       |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                | Description |
|--------------------------------|-----------------------------------------------|-------------|
| 40662                          | INVALID VALUE IN FIELD PRC ALRT COD           |             |
| 40663                          | INVALID VALUE IN FIELD PRC ALT MKT<br>IND     |             |
| 40664                          | INVALID VALUE IN FIELD PRC NEGOT IND          |             |
| 40666                          | INVALID VALUE IN FIELD QTY ALRT COD           |             |
| 40668                          | INVALID VALUE IN FIELD TRD PTFLO IND          |             |
| 40670                          | INVALID VALUE IN FIELD UTC TIM DIFF           |             |
| 40672                          | INVALID VALUE IN FIELD DEF BEST RTNG<br>IND   |             |
| 40673                          | INVALID VALUE IN FIELD AMND CONF IND          |             |
| 40674                          | INVALID VALUE IN FIELD BOOK IND               |             |
| 40675                          | INVALID VALUE IN FIELD TRD OTC RPT<br>IND     |             |
| 40676                          | INVALID VALUE IN FIELD TRD OTC SETL<br>IND    |             |
| 40677                          | INVALID VALUE IN FIELD TRD RPT STS            |             |
| 40678                          | INVALID VALUE IN FIELD RTN COD                |             |
| 40679                          | INVALID VALUE IN FIELD SUPP QUO CONF<br>IND   |             |
| 40691                          | INVALID VALUE IN FIELD FILT LCK STK<br>IND    |             |
| 40692                          | INVALID VALUE IN FIELD INSTR SET ID           |             |
| 40693                          | INVALID VALUE IN FIELD MKT RST IND            |             |
| 40694                          | INVALID VALUE IN FIELD POT EXEC QTY           |             |
| 40695                          | INVALID VALUE IN FIELD KNOCK OUT IND          |             |
| 40696                          | INVALID VALUE IN FIELD DEL ORD FLG            |             |
| 40697                          | INVALID VALUE IN FIELD MLI REC CTR X          |             |
| 40698                          | INVALID VALUE IN FIELD FILT SPEC IND          |             |
| 40699                          | INVALID VALUE IN FIELD MEMB BRN ID<br>COD OBO |             |
| 40700                          | INVALID VALUE IN FIELD MEMB IST ID<br>COD OBO |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                 | Description |
|--------------------------------|------------------------------------------------|-------------|
| 40702                          | INVALID VALUE IN FIELD SPEC MEMB ID            |             |
| 40703                          | INVALID VALUE IN FIELD SPEC SUB GRP            |             |
| 40704                          | INVALID VALUE IN FIELD WAR SEG                 |             |
| 40705                          | INVALID VALUE IN FIELD STAT CHG TYP            |             |
| 40707                          | INVALID VALUE IN FIELD EXCH CTRL SEG<br>FLG    |             |
| 40708                          | INVALID VALUE IN FIELD MAS QUO STS             |             |
| 40709                          | INVALID VALUE IN FIELD LNK ORDR NO             |             |
| 40710                          | INVALID VALUE IN FIELD STAT CHG CLAS           |             |
| 40711                          | INVALID VALUE IN FIELD MEMB OWN ID<br>COD      |             |
| 40712                          | INVALID VALUE IN FIELD PART NO TEXT<br>OWN     |             |
| 40713                          | INVALID VALUE IN FIELD PART SUB GRP<br>COD OWN |             |
| 40714                          | INVALID VALUE IN FIELD SPEC PART NO<br>TEXT    |             |
| 45000                          | INVALID FORMAT IN FIELD MLI ISIN DATA<br>CTR   |             |
| 45001                          | INVALID FORMAT IN FIELD ACC FEE                |             |
| 45002                          | INVALID FORMAT IN FIELD ACCT TYP COD<br>B      |             |
| 45003                          | INVALID FORMAT IN FIELD ACCT TYP COD           |             |
| 45004                          | INVALID FORMAT IN FIELD ACCT TYP COD<br>F      |             |
| 45005                          | INVALID FORMAT IN FIELD ACCT TYP COD<br>P      |             |
| 45006                          | INVALID FORMAT IN FIELD ACCT TYP COD<br>S      |             |
| 45007                          | INVALID FORMAT IN FIELD ACCT TYP NO<br>B       |             |
| 45008                          | INVALID FORMAT IN FIELD ACCT TYP NO            |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                 | Description |
|--------------------------------|------------------------------------------------|-------------|
| 45009                          | INVALID FORMAT IN FIELD ACCT TYP NO<br>F       |             |
| 45010                          | INVALID FORMAT IN FIELD ACCT TYP NO<br>P       |             |
| 45011                          | INVALID FORMAT IN FIELD ACCT TYP NO<br>S       |             |
| 45012                          | INVALID FORMAT IN FIELD ACTN COD               |             |
| 45013                          | INVALID FORMAT IN FIELD ADDR CTRY<br>NAM       |             |
| 45014                          | INVALID FORMAT IN FIELD ADDR CTY<br>NAM        |             |
| 45015                          | INVALID FORMAT IN FIELD ADDR DPT<br>NAM        |             |
| 45016                          | INVALID FORMAT IN FIELD ADDR STR LO1<br>TXT    |             |
| 45017                          | INVALID FORMAT IN FIELD ADDR STR LO2<br>TXT    |             |
| 45018                          | INVALID FORMAT IN FIELD ADDR ZIP COD           |             |
| 45019                          | INVALID FORMAT IN FIELD ADJU MEM<br>INFO TXT   |             |
| 45020                          | INVALID FORMAT IN FIELD AGT IND                |             |
| 45021                          | INVALID FORMAT IN FIELD APPLICATION<br>ID      |             |
| 45022                          | INVALID FORMAT IN FIELD ASK SIDE DEL           |             |
| 45023                          | INVALID FORMAT IN FIELD ASN COD                |             |
| 45024                          | INVALID FORMAT IN FIELD ASS MEMB<br>BRN ID COD |             |
| 45025                          | INVALID FORMAT IN FIELD ASS MEMB IST<br>ID COD |             |
| 45026                          | INVALID FORMAT IN FIELD AUCT LOT IND           |             |
| 45027                          | INVALID FORMAT IN FIELD AUCT PRC               |             |
| 45028                          | INVALID FORMAT IN FIELD AUCT QTY               |             |
| 45029                          | INVALID FORMAT IN FIELD AUCT STRT              |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                   | Description |
|--------------------------------|--------------------------------------------------|-------------|
| 45030                          | INVALID FORMAT IN FIELD AUCT TIM                 |             |
| 45031                          | INVALID FORMAT IN FIELD AUCT TYPE                |             |
| 45032                          | INVALID FORMAT IN FIELD AUTO STA SWI             |             |
| 45033                          | INVALID FORMAT IN FIELD AVG TRAD<br>MTCH PRC     |             |
| 45035                          | INVALID FORMAT IN FIELD BCAST TYPE               |             |
| 45036                          | INVALID FORMAT IN FIELD BEST BDRY<br>ASK         |             |
| 45037                          | INVALID FORMAT IN FIELD BEST BDRY<br>BID         |             |
| 45038                          | INVALID FORMAT IN FIELD BEST BDRY                |             |
| 45039                          | INVALID FORMAT IN FIELD BEST EXR BRN<br>ID COD B |             |
| 45040                          | INVALID FORMAT IN FIELD BEST EXR BRN<br>ID COD   |             |
| 45041                          | INVALID FORMAT IN FIELD BEST EXR BRN<br>ID COD S |             |
| 45042                          | INVALID FORMAT IN FIELD BEST EXR IND             |             |
| 45043                          | INVALID FORMAT IN FIELD BEST EXR IST<br>ID COD B |             |
| 45044                          | INVALID FORMAT IN FIELD BEST EXR IST<br>ID COD   |             |
| 45045                          | INVALID FORMAT IN FIELD BEST EXR IST<br>ID COD S |             |
| 45046                          | INVALID FORMAT IN FIELD BEST RSRV<br>QTY ASK     |             |
| 45047                          | INVALID FORMAT IN FIELD BEST RSRV<br>QTY BID     |             |
| 45048                          | INVALID FORMAT IN FIELD BEST RSRV<br>QTY         |             |
| 45049                          | INVALID FORMAT IN FIELD BEST TRD IND             |             |
| 45050                          | INVALID FORMAT IN FIELD BETR ASS IND             |             |
| 45051                          | INVALID FORMAT IN FIELD BETR IND                 |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                  | Description |
|--------------------------------|-------------------------------------------------|-------------|
| 45052                          | INVALID FORMAT IN FIELD BID SIDE DEL            |             |
| 45053                          | INVALID FORMAT IN FIELD BILL EXCH               |             |
| 45054                          | INVALID FORMAT IN FIELD BON ACR INT<br>CALC MD  |             |
| 45055                          | INVALID FORMAT IN FIELD BON ACR INT             |             |
| 45056                          | INVALID FORMAT IN FIELD BON ACR INT<br>DAY A YR |             |
| 45057                          | INVALID FORMAT IN FIELD BON ACR INT<br>DAY      |             |
| 45058                          | INVALID FORMAT IN FIELD BON ACR INT<br>UNT      |             |
| 45059                          | INVALID FORMAT IN FIELD BON CPN<br>DEVG WSS     |             |
| 45060                          | INVALID FORMAT IN FIELD BON CPN<br>FREQ         |             |
| 45061                          | INVALID FORMAT IN FIELD BON CPN RAT             |             |
| 45062                          | INVALID FORMAT IN FIELD BON CPN<br>SEPA MD      |             |
| 45063                          | INVALID FORMAT IN FIELD BON FST CPN<br>PMT DAT  |             |
| 45064                          | INVALID FORMAT IN FIELD BON INT RAT<br>MAX      |             |
| 45065                          | INVALID FORMAT IN FIELD BON INT RAT<br>MIN      |             |
| 45066                          | INVALID FORMAT IN FIELD BON LST CPN<br>DEVG IND |             |
| 45067                          | INVALID FORMAT IN FIELD BON LST CPN<br>PMT DAT  |             |
| 45068                          | INVALID FORMAT IN FIELD BON MRTY<br>DAT         |             |
| 45069                          | INVALID FORMAT IN FIELD BON NO CPN A<br>YR      |             |
| 45070                          | INVALID FORMAT IN FIELD BON NO REM<br>CPN PER   |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                    | Description |
|--------------------------------|---------------------------------------------------|-------------|
| 45071                          | INVALID FORMAT IN FIELD BON NXT ACR<br>INT DAY YR |             |
| 45072                          | INVALID FORMAT IN FIELD BON NXT CPN<br>DEVG WSS   |             |
| 45073                          | INVALID FORMAT IN FIELD BON NXT INT<br>RAT        |             |
| 45074                          | INVALID FORMAT IN FIELD BON NXT NO<br>REM CPN PER |             |
| 45075                          | INVALID FORMAT IN FIELD BON RDM VAL               |             |
| 45076                          | INVALID FORMAT IN FIELD BON RGL CPN               |             |
| 45077                          | INVALID FORMAT IN FIELD BON SCD CPN<br>PMT DAT    |             |
| 45078                          | INVALID FORMAT IN FIELD BON YLD CALC<br>MD        |             |
| 45079                          | INVALID FORMAT IN FIELD BON YLD F2                |             |
| 45080                          | INVALID FORMAT IN FIELD BST ASK PRC               |             |
| 45081                          | INVALID FORMAT IN FIELD BST ASK QTY               |             |
| 45082                          | INVALID FORMAT IN FIELD BST BID PRC               |             |
| 45083                          | INVALID FORMAT IN FIELD BST BID QTY               |             |
| 45084                          | INVALID FORMAT IN FIELD BST ORD PRC<br>IND        |             |
| 45085                          | INVALID FORMAT IN FIELD BTR OBB<br>DURN           |             |
| 45086                          | INVALID FORMAT IN FIELD BUY COD                   |             |
| 45087                          | INVALID FORMAT IN FIELD CLG LOC                   |             |
| 45088                          | INVALID FORMAT IN FIELD CLS AUCT<br>DURN          |             |
| 45089                          | INVALID FORMAT IN FIELD CLS PRC                   |             |
| 45090                          | INVALID FORMAT IN FIELD CLSD BOOK<br>IND          |             |
| 45091                          | INVALID FORMAT IN FIELD CMEX IND                  |             |
| 45092                          | INVALID FORMAT IN FIELD CMEX TYP                  |             |
| 45093                          | INVALID FORMAT IN FIELD CNTC UNT                  |             |

Table 8.1 - Completion Codes



| Completion Code<br>(complCode) | Completion Text<br>(complText)                | Description |
|--------------------------------|-----------------------------------------------|-------------|
| 45094                          | INVALID FORMAT IN FIELD CON DISP<br>DECIMAL   |             |
| 45095                          | INVALID FORMAT IN FIELD CROSS TRD<br>PRC      |             |
| 45096                          | INVALID FORMAT IN FIELD CROSS TRD<br>QTY      |             |
| 45097                          | INVALID FORMAT IN FIELD CROSS TRD<br>TIM      |             |
| 45098                          | INVALID FORMAT IN FIELD CTRL SEG COD          |             |
| 45099                          | INVALID FORMAT IN FIELD CTRL SEG COD<br>X     |             |
| 45100                          | INVALID FORMAT IN FIELD CTRL SEG<br>NAM       |             |
| 45101                          | INVALID FORMAT IN FIELD CURR CVS<br>FCTR      |             |
| 45102                          | INVALID FORMAT IN FIELD CURR DESC             |             |
| 45103                          | INVALID FORMAT IN FIELD CURR EXCH<br>RAT      |             |
| 45104                          | INVALID FORMAT IN FIELD CURR TYP COD          |             |
| 45105                          | INVALID FORMAT IN FIELD DATA LEN              |             |
| 45106                          | INVALID FORMAT IN FIELD DATE                  |             |
| 45107                          | INVALID FORMAT IN FIELD DATE LST UPD<br>DAT B |             |
| 45108                          | INVALID FORMAT IN FIELD DATE LST UPD<br>DAT   |             |
| 45109                          | INVALID FORMAT IN FIELD DATE LST UPD<br>DAT P |             |
| 45110                          | INVALID FORMAT IN FIELD DATE LST UPD<br>DAT S |             |
| 45111                          | INVALID FORMAT IN FIELD DEF STL ID<br>ACT     |             |
| 45112                          | INVALID FORMAT IN FIELD DEF STL ID<br>LOC     |             |
| 45113                          | INVALID FORMAT IN FIELD DEL QUO FLG           |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                  | Description |
|--------------------------------|-------------------------------------------------|-------------|
| 45114                          | INVALID FORMAT IN FIELD DISPO                   |             |
| 45115                          | INVALID FORMAT IN FIELD OTC TRD DAT             |             |
| 45116                          | INVALID FORMAT IN FIELD DLY HGH PRC             |             |
| 45117                          | INVALID FORMAT IN FIELD DLY LOW PRC             |             |
| 45118                          | INVALID FORMAT IN FIELD DNOM CURR<br>COD        |             |
| 45119                          | INVALID FORMAT IN FIELD DOM IND                 |             |
| 45120                          | INVALID FORMAT IN FIELD END CONT AU<br>DAY      |             |
| 45121                          | INVALID FORMAT IN FIELD EOD AUCT<br>DURN        |             |
| 45122                          | INVALID FORMAT IN FIELD EQY NXT DIV<br>DUE DAT  |             |
| 45123                          | INVALID FORMAT IN FIELD EQY NXT DIV<br>ESTD AMT |             |
| 45124                          | INVALID FORMAT IN FIELD EXC CURR TYP<br>COD     |             |
| 45125                          | INVALID FORMAT IN FIELD EXCH CRT<br>PROC DAT    |             |
| 45126                          | INVALID FORMAT IN FIELD EXCH ID COD             |             |
| 45127                          | INVALID FORMAT IN FIELD EXCH MIC ID             |             |
| 45128                          | INVALID FORMAT IN FIELD EXCH NAME               |             |
| 45129                          | INVALID FORMAT IN FIELD EXCH SYS<br>STATE COD   |             |
| 45130                          | INVALID FORMAT IN FIELD EXCH X ID               |             |
| 45132                          | INVALID FORMAT IN FIELD EXCP STATE<br>IND       |             |
| 45135                          | INVALID FORMAT IN FIELD EXTD VOL<br>FCTR        |             |
| 45136                          | INVALID FORMAT IN FIELD EXTR IND                |             |
| 45137                          | INVALID FORMAT IN FIELD FEE AMT                 |             |
| 45138                          | INVALID FORMAT IN FIELD FEE AMT FAC             |             |
| 45139                          | INVALID FORMAT IN FIELD FEE AMT FMT             |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)               | Description |
|--------------------------------|----------------------------------------------|-------------|
| 45140                          | INVALID FORMAT IN FIELD FEE CAP              |             |
| 45141                          | INVALID FORMAT IN FIELD FEE CRT PKG<br>TYP   |             |
| 45142                          | INVALID FORMAT IN FIELD FEE FLR              |             |
| 45143                          | INVALID FORMAT IN FIELD FEE NXT PKG<br>TYP   |             |
| 45144                          | INVALID FORMAT IN FIELD FEE PKG FLG          |             |
| 45145                          | INVALID FORMAT IN FIELD FEE PKG FLG F        |             |
| 45146                          | INVALID FORMAT IN FIELD FEE PKG NAM<br>CT    |             |
| 45147                          | INVALID FORMAT IN FIELD FEE PKG NAM          |             |
| 45148                          | INVALID FORMAT IN FIELD FEE PKG NAM<br>F     |             |
| 45149                          | INVALID FORMAT IN FIELD FEE PKG TYP<br>CT    |             |
| 45150                          | INVALID FORMAT IN FIELD FEE PKG TYP          |             |
| 45151                          | INVALID FORMAT IN FIELD FEE PKG TYP F        |             |
| 45152                          | INVALID FORMAT IN FIELD FEES ADJ AMT         |             |
| 45153                          | INVALID FORMAT IN FIELD FEES CURR<br>TYP COD |             |
| 45154                          | INVALID FORMAT IN FIELD FEES TYP COD         |             |
| 45155                          | INVALID FORMAT IN FIELD FEES TYP COD<br>F    |             |
| 45156                          | INVALID FORMAT IN FIELD FEES TYP IND         |             |
| 45158                          | INVALID FORMAT IN FIELD FILL CURR1           |             |
| 45159                          | INVALID FORMAT IN FIELD FILL CURR2           |             |
| 45160                          | INVALID FORMAT IN FIELD FILL CURR3           |             |
| 45161                          | INVALID FORMAT IN FIELD FILT DAT MAX         |             |
| 45162                          | INVALID FORMAT IN FIELD FILT DAT MIN         |             |
| 45163                          | INVALID FORMAT IN FIELD FILT LIM MAX         |             |
| 45164                          | INVALID FORMAT IN FIELD FILT LIM MIN         |             |
| 45165                          | INVALID FORMAT IN FIELD FILT TIM MAX         |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                   | Description |
|--------------------------------|--------------------------------------------------|-------------|
| 45166                          | INVALID FORMAT IN FIELD FILT TIM MIN             |             |
| 45167                          | INVALID FORMAT IN FIELD FIX VOL PRC<br>OVRD      |             |
| 45168                          | INVALID FORMAT IN FIELD FIX VOL PRC<br>RNG       |             |
| 45169                          | INVALID FORMAT IN FIELD FLTG VOL PRC<br>RNG      |             |
| 45170                          | INVALID FORMAT IN FIELD FM FIX VOL<br>PRC RGE    |             |
| 45171                          | INVALID FORMAT IN FIELD FM FLTG VOL<br>PRC RGE   |             |
| 45172                          | INVALID FORMAT IN FIELD FM IND                   |             |
| 45173                          | INVALID FORMAT IN FIELD FRST TRD DAT             |             |
| 45174                          | INVALID FORMAT IN FIELD GU TU AUTO<br>APP FLG    |             |
| 45180                          | INVALID FORMAT IN FIELD ICE ORD IND              |             |
| 45181                          | INVALID FORMAT IN FIELD IDX VAR ID               |             |
| 45182                          | INVALID FORMAT IN FIELD INDY AUCT<br>DURN        |             |
| 45183                          | INVALID FORMAT IN FIELD INQ TRD RAT              |             |
| 45184                          | INVALID FORMAT IN FIELD INS ASN NUM              |             |
| 45185                          | INVALID FORMAT IN FIELD INS TOT NUM              |             |
| 45186                          | INVALID FORMAT IN FIELD INST ASS COD             |             |
| 45187                          | INVALID FORMAT IN FIELD INST GRP COD             |             |
| 45188                          | INVALID FORMAT IN FIELD INST GRP COD<br>NEW      |             |
| 45189                          | INVALID FORMAT IN FIELD INST GRP NAM             |             |
| 45190                          | INVALID FORMAT IN FIELD INST GRP TYP             |             |
| 45191                          | INVALID FORMAT IN FIELD INST MNEM                |             |
| 45192                          | INVALID FORMAT IN FIELD INST ONE DAY<br>QTY BEST |             |
| 45193                          | INVALID FORMAT IN FIELD INST ONE DAY<br>QTY      |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)               | Description |
|--------------------------------|----------------------------------------------|-------------|
| 45194                          | INVALID FORMAT IN FIELD INST SHT NAM         |             |
| 45195                          | INVALID FORMAT IN FIELD INST SPEC<br>REP IND |             |
| 45196                          | INVALID FORMAT IN FIELD INST SUB TYP<br>COD  |             |
| 45197                          | INVALID FORMAT IN FIELD INST TYP COD         |             |
| 45198                          | INVALID FORMAT IN FIELD INST TYP COD<br>F    |             |
| 45199                          | INVALID FORMAT IN FIELD IPO ASK LIM          |             |
| 45200                          | INVALID FORMAT IN FIELD IPO BID LIM          |             |
| 45202                          | INVALID FORMAT IN FIELD ISIN COD             |             |
| 45203                          | INVALID FORMAT IN FIELD ISIN COD F           |             |
| 45204                          | INVALID FORMAT IN FIELD ISIN COD P           |             |
| 45206                          | INVALID FORMAT IN FIELD ISIN SEQ NO          |             |
| 45207                          | INVALID FORMAT IN FIELD ISSR IND             |             |
| 45208                          | INVALID FORMAT IN FIELD ISSR MEMB ID         |             |
| 45209                          | INVALID FORMAT IN FIELD ISSR SUB GRP         |             |
| 45210                          | INVALID FORMAT IN FIELD KEY DAT CTRL<br>BLC  |             |
| 45211                          | INVALID FORMAT IN FIELD KIND OF DEPO<br>B    |             |
| 45212                          | INVALID FORMAT IN FIELD KIND OF DEPO         |             |
| 45213                          | INVALID FORMAT IN FIELD KIND OF DEPO<br>S    |             |
| 45214                          | INVALID FORMAT IN FIELD LIC TYP              |             |
| 45216                          | INVALID FORMAT IN FIELD LIQ PROV IND         |             |
| 45217                          | INVALID FORMAT IN FIELD LM IND               |             |
| 45218                          | INVALID FORMAT IN FIELD LMT ORD IND          |             |
| 45219                          | INVALID FORMAT IN FIELD LST AUCT PRC         |             |
| 45220                          | INVALID FORMAT IN FIELD LST AUCT QTY         |             |
| 45221                          | INVALID FORMAT IN FIELD LST MOD TIM          |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                  | Description |
|--------------------------------|-------------------------------------------------|-------------|
| 45222                          | INVALID FORMAT IN FIELD LST TRD DAT             |             |
| 45223                          | INVALID FORMAT IN FIELD LST TRD PRC             |             |
| 45224                          | INVALID FORMAT IN FIELD LST TRD QTY             |             |
| 45225                          | INVALID FORMAT IN FIELD MAX DURN<br>RND END     |             |
| 45226                          | INVALID FORMAT IN FIELD MAX MRTY DAT            |             |
| 45227                          | INVALID FORMAT IN FIELD MAX ORDR VAL<br>BEST    |             |
| 45228                          | INVALID FORMAT IN FIELD MAX ORDR VAL            |             |
| 45229                          | INVALID FORMAT IN FIELD MAX SRP QTY             |             |
| 45230                          | INVALID FORMAT IN FIELD MAX SYS USG             |             |
| 45233                          | INVALID FORMAT IN FIELD MEMB BRN ID<br>COD APP  |             |
| 45234                          | INVALID FORMAT IN FIELD MEMB BRN ID<br>COD B    |             |
| 45235                          | INVALID FORMAT IN FIELD MEMB BRN ID<br>COD CTPY |             |
| 45236                          | INVALID FORMAT IN FIELD MEMB BRN ID<br>COD      |             |
| 45237                          | INVALID FORMAT IN FIELD MEMB BRN ID<br>COD F    |             |
| 45239                          | INVALID FORMAT IN FIELD MEMB BRN ID<br>COD S    |             |
| 45241                          | INVALID FORMAT IN FIELD MEMB CLG ID<br>COD B    |             |
| 45242                          | INVALID FORMAT IN FIELD MEMB CLG ID<br>COD      |             |
| 45243                          | INVALID FORMAT IN FIELD MEMB CLG ID<br>COD F    |             |
| 45245                          | INVALID FORMAT IN FIELD MEMB CLG ID<br>COD S    |             |
| 45247                          | INVALID FORMAT IN FIELD MEMB CLG<br>STL ID ACT  |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                    | Description |
|--------------------------------|---------------------------------------------------|-------------|
| 45248                          | INVALID FORMAT IN FIELD MEMB CLG<br>STL ID ACT F  |             |
| 45249                          | INVALID FORMAT IN FIELD MEMB CLG<br>STL ID LOC    |             |
| 45250                          | INVALID FORMAT IN FIELD MEMB CLG<br>STL ID LOC F  |             |
| 45251                          | INVALID FORMAT IN FIELD MEMB CLG<br>TYP COD       |             |
| 45252                          | INVALID FORMAT IN FIELD MEMB CP CLG<br>STL ID ACT |             |
| 45253                          | INVALID FORMAT IN FIELD MEMB CP CLG<br>STL ID LOC |             |
| 45254                          | INVALID FORMAT IN FIELD MEMB CTPY<br>CLG ID COD   |             |
| 45255                          | INVALID FORMAT IN FIELD MEMB CTPY ID<br>COD       |             |
| 45256                          | INVALID FORMAT IN FIELD MEMB CTPY ID<br>COD F     |             |
| 45257                          | INVALID FORMAT IN FIELD MEMB CTPY<br>KV NO        |             |
| 45258                          | INVALID FORMAT IN FIELD MEMB DWZ<br>ACT NO        |             |
| 45259                          | INVALID FORMAT IN FIELD MEMB DWZ<br>LOC NO        |             |
| 45260                          | INVALID FORMAT IN FIELD MEMB EXC<br>TYP COD       |             |
| 45261                          | INVALID FORMAT IN FIELD MEMB IST ID<br>COD APP    |             |
| 45262                          | INVALID FORMAT IN FIELD MEMB IST ID<br>COD B      |             |
| 45263                          | INVALID FORMAT IN FIELD MEMB IST ID<br>COD CTPY   |             |
| 45264                          | INVALID FORMAT IN FIELD MEMB IST ID<br>COD        |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                  | Description |
|--------------------------------|-------------------------------------------------|-------------|
| 45265                          | INVALID FORMAT IN FIELD MEMB IST ID<br>COD F    |             |
| 45267                          | INVALID FORMAT IN FIELD MEMB IST ID<br>COD S    |             |
| 45269                          | INVALID FORMAT IN FIELD MEMB KV NO B            |             |
| 45270                          | INVALID FORMAT IN FIELD MEMB KV NO              |             |
| 45271                          | INVALID FORMAT IN FIELD MEMB KV NO S            |             |
| 45272                          | INVALID FORMAT IN FIELD MEMB LGL<br>NAM         |             |
| 45273                          | INVALID FORMAT IN FIELD MEMB NET IND<br>A       |             |
| 45274                          | INVALID FORMAT IN FIELD MEMB NET IND<br>P       |             |
| 45275                          | INVALID FORMAT IN FIELD MEMB OS BRN<br>ID COD B |             |
| 45276                          | INVALID FORMAT IN FIELD MEMB OS BRN<br>ID COD   |             |
| 45277                          | INVALID FORMAT IN FIELD MEMB OS BRN<br>ID COD S |             |
| 45278                          | INVALID FORMAT IN FIELD MEMB OS IST<br>ID COD B |             |
| 45279                          | INVALID FORMAT IN FIELD MEMB OS IST<br>ID COD   |             |
| 45280                          | INVALID FORMAT IN FIELD MEMB OS IST<br>ID COD S |             |
| 45281                          | INVALID FORMAT IN FIELD MEMB PHN NO             |             |
| 45282                          | INVALID FORMAT IN FIELD MEMB PSN<br>FUL NAM     |             |
| 45283                          | INVALID FORMAT IN FIELD MEMB STS<br>COD         |             |
| 45284                          | INVALID FORMAT IN FIELD MEMB USR<br>BRN ID COD  |             |
| 45285                          | INVALID FORMAT IN FIELD MEMB USR IST<br>ID COD  |             |

Table 8.1 - Completion Codes



| Completion Code<br>(complCode) | Completion Text<br>(complText)                   | Description |
|--------------------------------|--------------------------------------------------|-------------|
| 45286                          | INVALID FORMAT IN FIELD MEMBER ID                |             |
| 45287                          | INVALID FORMAT IN FIELD MESG SHT TXT             |             |
| 45288                          | INVALID FORMAT IN FIELD MID PT VAL<br>DURN       |             |
| 45289                          | INVALID FORMAT IN FIELD MIN ICE QTY              |             |
| 45290                          | INVALID FORMAT IN FIELD MIN MRTY DAT             |             |
| 45291                          | INVALID FORMAT IN FIELD MIN PEAK QTY             |             |
| 45292                          | INVALID FORMAT IN FIELD MIN TRDB UNT             |             |
| 45293                          | INVALID FORMAT IN FIELD MKT IMB IND              |             |
| 45294                          | INVALID FORMAT IN FIELD MKT ORD IND              |             |
| 45295                          | INVALID FORMAT IN FIELD MKT ORD INTR<br>DURN     |             |
| 45296                          | INVALID FORMAT IN FIELD MKT ORD INTR<br>IND      |             |
| 45297                          | INVALID FORMAT IN FIELD MKT ORD<br>MTCH RGE      |             |
| 45298                          | INVALID FORMAT IN FIELD MKT ORD<br>MTCH RGE FMT  |             |
| 45299                          | INVALID FORMAT IN FIELD MKT VAL                  |             |
| 45300                          | INVALID FORMAT IN FIELD MOI IND                  |             |
| 45301                          | INVALID FORMAT IN FIELD MTCH RNG<br>ASK          |             |
| 45302                          | INVALID FORMAT IN FIELD MTCH RNG BID             |             |
| 45303                          | INVALID FORMAT IN FIELD MTCH RNG<br>MAX ENT DURN |             |
| 45304                          | INVALID FORMAT IN FIELD MTL ORD IND              |             |
| 45305                          | INVALID FORMAT IN FIELD NET CHG                  |             |
| 45306                          | INVALID FORMAT IN FIELD NET GRP COD              |             |
| 45307                          | INVALID FORMAT IN FIELD NET MKT VAL              |             |
| 45308                          | INVALID FORMAT IN FIELD NET SFX NO B             |             |
| 45309                          | INVALID FORMAT IN FIELD NET SFX NO S             |             |
| 45310                          | INVALID FORMAT IN FIELD NET TRAD QTY             |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)              | Description |
|--------------------------------|---------------------------------------------|-------------|
| 45311                          | INVALID FORMAT IN FIELD NET TYP COD<br>B    |             |
| 45312                          | INVALID FORMAT IN FIELD NET TYP COD         |             |
| 45313                          | INVALID FORMAT IN FIELD NET TYP COD<br>S    |             |
| 45314                          | INVALID FORMAT IN FIELD NEW PW              |             |
| 45315                          | INVALID FORMAT IN FIELD NEWS DAT            |             |
| 45316                          | INVALID FORMAT IN FIELD NEWS DTL            |             |
| 45317                          | INVALID FORMAT IN FIELD NEWS PRIO           |             |
| 45318                          | INVALID FORMAT IN FIELD NEWS TIM            |             |
| 45319                          | INVALID FORMAT IN FIELD NMSG LINE NO        |             |
| 45320                          | INVALID FORMAT IN FIELD NO TOT TRD<br>QTY   |             |
| 45321                          | INVALID FORMAT IN FIELD NUM<br>MESSAGES     |             |
| 45322                          | INVALID FORMAT IN FIELD NUM ORDR<br>ASK     |             |
| 45323                          | INVALID FORMAT IN FIELD NUM ORDR BID        |             |
| 45324                          | INVALID FORMAT IN FIELD OLD PW              |             |
| 45325                          | INVALID FORMAT IN FIELD OPN AUCT<br>DURN    |             |
| 45326                          | INVALID FORMAT IN FIELD OPN PRC             |             |
| 45327                          | INVALID FORMAT IN FIELD ORD QUO<br>CONF     |             |
| 45328                          | INVALID FORMAT IN FIELD ORDR BK QTY         |             |
| 45329                          | INVALID FORMAT IN FIELD ORDR BUY<br>COD     |             |
| 45331                          | INVALID FORMAT IN FIELD ORDR CNCL<br>QTY    |             |
| 45332                          | INVALID FORMAT IN FIELD ORDR COMPL<br>COD B |             |
| 45333                          | INVALID FORMAT IN FIELD ORDR COMPL<br>COD   |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)              | Description |
|--------------------------------|---------------------------------------------|-------------|
| 45334                          | INVALID FORMAT IN FIELD ORDR COMPL<br>COD S |             |
| 45335                          | INVALID FORMAT IN FIELD ORDR EXE PRC        |             |
| 45336                          | INVALID FORMAT IN FIELD ORDR EXE QTY        |             |
| 45337                          | INVALID FORMAT IN FIELD ORDR EXP DAT        |             |
| 45338                          | INVALID FORMAT IN FIELD ORDR NO B           |             |
| 45339                          | INVALID FORMAT IN FIELD ORDR NO BUY         |             |
| 45340                          | INVALID FORMAT IN FIELD ORDR NO             |             |
| 45341                          | INVALID FORMAT IN FIELD ORDR NO S           |             |
| 45342                          | INVALID FORMAT IN FIELD ORDR NO SEL         |             |
| 45343                          | INVALID FORMAT IN FIELD ORDR NUM<br>BUY NEW |             |
| 45344                          | INVALID FORMAT IN FIELD ORDR NUM<br>BUY OLD |             |
| 45345                          | INVALID FORMAT IN FIELD ORDR NUM<br>NEW     |             |
| 45346                          | INVALID FORMAT IN FIELD ORDR NUM<br>OLD     |             |
| 45347                          | INVALID FORMAT IN FIELD ORDR NUM<br>SEL NEW |             |
| 45348                          | INVALID FORMAT IN FIELD ORDR NUM<br>SEL OLD |             |
| 45349                          | INVALID FORMAT IN FIELD ORDR PRT FIL<br>COD |             |
| 45350                          | INVALID FORMAT IN FIELD ORDR QTY            |             |
| 45351                          | INVALID FORMAT IN FIELD ORDR RES<br>COD     |             |
| 45352                          | INVALID FORMAT IN FIELD ORDR STOP<br>LIM    |             |
| 45353                          | INVALID FORMAT IN FIELD ORDR TYP<br>COD     |             |
| 45354                          | INVALID FORMAT IN FIELD OTC APP FLG         |             |
| 45355                          | INVALID FORMAT IN FIELD OTC TRD TIM         |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                   | Description |
|--------------------------------|--------------------------------------------------|-------------|
| 45356                          | INVALID FORMAT IN FIELD PART NO1                 |             |
| 45357                          | INVALID FORMAT IN FIELD PART NO APP              |             |
| 45358                          | INVALID FORMAT IN FIELD PART NO CTPY             |             |
| 45359                          | INVALID FORMAT IN FIELD PART NO                  |             |
| 45360                          | INVALID FORMAT IN FIELD PART NO F                |             |
| 45361                          | INVALID FORMAT IN FIELD PART NO TEXT<br>B        |             |
| 45362                          | INVALID FORMAT IN FIELD PART NO TEXT             |             |
| 45363                          | INVALID FORMAT IN FIELD PART NO TEXT<br>S        |             |
| 45364                          | INVALID FORMAT IN FIELD PART OS NO<br>TXT B      |             |
| 45365                          | INVALID FORMAT IN FIELD PART OS NO<br>TXT        |             |
| 45366                          | INVALID FORMAT IN FIELD PART OS NO<br>TXT S      |             |
| 45367                          | INVALID FORMAT IN FIELD PART OS SUB<br>GRP COD B |             |
| 45368                          | INVALID FORMAT IN FIELD PART OS SUB<br>GRP COD   |             |
| 45369                          | INVALID FORMAT IN FIELD PART OS SUB<br>GRP COD S |             |
| 45370                          | INVALID FORMAT IN FIELD PART PWD                 |             |
| 45371                          | INVALID FORMAT IN FIELD PART SUB GRP<br>COD1     |             |
| 45372                          | INVALID FORMAT IN FIELD PART SUB GRP<br>COD APP  |             |
| 45373                          | INVALID FORMAT IN FIELD PART SUB GRP<br>COD CTPY |             |
| 45374                          | INVALID FORMAT IN FIELD PART SUB GRP<br>COD      |             |
| 45375                          | INVALID FORMAT IN FIELD PART SUB GRP<br>COD F    |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                   | Description |
|--------------------------------|--------------------------------------------------|-------------|
| 45376                          | INVALID FORMAT IN FIELD PART SUB GRP<br>ID COD B |             |
| 45377                          | INVALID FORMAT IN FIELD PART SUB GRP<br>ID COD   |             |
| 45378                          | INVALID FORMAT IN FIELD PART SUB GRP<br>ID COD S |             |
| 45379                          | INVALID FORMAT IN FIELD PASSWORD                 |             |
| 45380                          | INVALID FORMAT IN FIELD PEAK SIZE QTY            |             |
| 45381                          | INVALID FORMAT IN FIELD POST TRD ATY             |             |
| 45382                          | INVALID FORMAT IN FIELD PRC CURR<br>COD B        |             |
| 45383                          | INVALID FORMAT IN FIELD PRC CURR<br>COD          |             |
| 45384                          | INVALID FORMAT IN FIELD PRC CURR<br>COD S        |             |
| 45385                          | INVALID FORMAT IN FIELD PRC RSBL CHK<br>FLG      |             |
| 45386                          | INVALID FORMAT IN FIELD PRCS PROD<br>STATE       |             |
| 45387                          | INVALID FORMAT IN FIELD PRCS STS VAL<br>COD      |             |
| 45388                          | INVALID FORMAT IN FIELD PRCS TRN<br>COD          |             |
| 45389                          | INVALID FORMAT IN FIELD PRE TRD STRT             |             |
| 45390                          | INVALID FORMAT IN FIELD PRICE                    |             |
| 45391                          | INVALID FORMAT IN FIELD PROP IND                 |             |
| 45392                          | INVALID FORMAT IN FIELD PST TRD END              |             |
| 45393                          | INVALID FORMAT IN FIELD QR QTY                   |             |
| 45394                          | INVALID FORMAT IN FIELD QR TIM                   |             |
| 45395                          | INVALID FORMAT IN FIELD QR TIM MIN               |             |
| 45396                          | INVALID FORMAT IN FIELD QUANTITY                 |             |
| 45397                          | INVALID FORMAT IN FIELD QUO BOOK IND             |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                  | Description |
|--------------------------------|-------------------------------------------------|-------------|
| 45398                          | INVALID FORMAT IN FIELD QUO EXE PRC<br>BUY      |             |
| 45399                          | INVALID FORMAT IN FIELD QUO EXE PRC<br>SEL      |             |
| 45400                          | INVALID FORMAT IN FIELD QUO QTY BUY             |             |
| 45401                          | INVALID FORMAT IN FIELD QUO QTY SEL             |             |
| 45402                          | INVALID FORMAT IN FIELD QUO TIM MAX             |             |
| 45403                          | INVALID FORMAT IN FIELD QUO TIM MIN             |             |
| 45404                          | INVALID FORMAT IN FIELD QUO TRAN TIM<br>BUY     |             |
| 45405                          | INVALID FORMAT IN FIELD QUO TRAN TIM<br>SEL     |             |
| 45406                          | INVALID FORMAT IN FIELD QUOT TYP IND            |             |
| 45407                          | INVALID FORMAT IN FIELD RAW ACT COD             |             |
| 45408                          | INVALID FORMAT IN FIELD RAWD MBR<br>CRT SLT COD |             |
| 45409                          | INVALID FORMAT IN FIELD RE TRANS<br>DATA        |             |
| 45410                          | INVALID FORMAT IN FIELD REM PEAK QTY            |             |
| 45411                          | INVALID FORMAT IN FIELD REPO INT<br>AMNT        |             |
| 45412                          | INVALID FORMAT IN FIELD REPO INT RAT            |             |
| 45413                          | INVALID FORMAT IN FIELD REPO TYP                |             |
| 45414                          | INVALID FORMAT IN FIELD REPT CTL COD            |             |
| 45415                          | INVALID FORMAT IN FIELD REPT HIS DAT            |             |
| 45416                          | INVALID FORMAT IN FIELD REPT ID COD             |             |
| 45417                          | INVALID FORMAT IN FIELD REPT ID COD<br>KEY      |             |
| 45418                          | INVALID FORMAT IN FIELD REPT MBR CRT<br>SLT COD |             |
| 45419                          | INVALID FORMAT IN FIELD REPT MNLN<br>COD        |             |
| 45420                          | INVALID FORMAT IN FIELD REPT NAM                |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)               | Description |
|--------------------------------|----------------------------------------------|-------------|
| 45421                          | INVALID FORMAT IN FIELD REPT PRNT<br>FRQ COD |             |
| 45422                          | INVALID FORMAT IN FIELD REQ DATA TXT         |             |
| 45423                          | INVALID FORMAT IN FIELD RESC ACC LVL<br>NO   |             |
| 45424                          | INVALID FORMAT IN FIELD RESERVED_1           |             |
| 45425                          | INVALID FORMAT IN FIELD RESERVED_2           |             |
| 45426                          | INVALID FORMAT IN FIELD RESERVED_3           |             |
| 45427                          | INVALID FORMAT IN FIELD RESUBMIT NO          |             |
| 45428                          | INVALID FORMAT IN FIELD ROND LOT QTY         |             |
| 45429                          | INVALID FORMAT IN FIELD SECU OFFICIAL<br>IND |             |
| 45430                          | INVALID FORMAT IN FIELD SEG OR INST<br>FLG   |             |
| 45431                          | INVALID FORMAT IN FIELD SERI LST PD<br>PRC   |             |
| 45433                          | INVALID FORMAT IN FIELD SETL MD              |             |
| 45434                          | INVALID FORMAT IN FIELD SETL PERIOD<br>FLG   |             |
| 45435                          | INVALID FORMAT IN FIELD SETL TYP COD         |             |
| 45437                          | INVALID FORMAT IN FIELD SNR IND              |             |
| 45438                          | INVALID FORMAT IN FIELD SPRD FACT            |             |
| 45439                          | INVALID FORMAT IN FIELD SPRD FACT LM         |             |
| 45440                          | INVALID FORMAT IN FIELD SPRD MIN QTY         |             |
| 45441                          | INVALID FORMAT IN FIELD SPRD MIN QTY<br>LM   |             |
| 45442                          | INVALID FORMAT IN FIELD SPRD TYP COD         |             |
| 45443                          | INVALID FORMAT IN FIELD SPRD TYP COD<br>LM   |             |
| 45444                          | INVALID FORMAT IN FIELD SRP BID ASK<br>IND   |             |
| 45445                          | INVALID FORMAT IN FIELD SRP QTY              |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                | Description |
|--------------------------------|-----------------------------------------------|-------------|
| 45446                          | INVALID FORMAT IN FIELD START STM<br>SEQ NO   |             |
| 45447                          | INVALID FORMAT IN FIELD STL AMNT B            |             |
| 45448                          | INVALID FORMAT IN FIELD STL AMNT              |             |
| 45449                          | INVALID FORMAT IN FIELD STL AMNT<br>PURCH     |             |
| 45450                          | INVALID FORMAT IN FIELD STL AMNT<br>REPURCH   |             |
| 45451                          | INVALID FORMAT IN FIELD STL AMNT S            |             |
| 45452                          | INVALID FORMAT IN FIELD STL CURR COD<br>B     |             |
| 45453                          | INVALID FORMAT IN FIELD STL CURR COD          |             |
| 45454                          | INVALID FORMAT IN FIELD STL CURR COD<br>S     |             |
| 45455                          | INVALID FORMAT IN FIELD STL CURR EXC<br>RAT B |             |
| 45456                          | INVALID FORMAT IN FIELD STL CURR EXC<br>RAT   |             |
| 45457                          | INVALID FORMAT IN FIELD STL CURR EXC<br>RAT S |             |
| 45458                          | INVALID FORMAT IN FIELD STL DAT<br>PURCH      |             |
| 45459                          | INVALID FORMAT IN FIELD STL DAT<br>REPURCH    |             |
| 45460                          | INVALID FORMAT IN FIELD STL DATE B            |             |
| 45461                          | INVALID FORMAT IN FIELD STL DATE              |             |
| 45462                          | INVALID FORMAT IN FIELD STL DATE S            |             |
| 45463                          | INVALID FORMAT IN FIELD STL ID ACT B          |             |
| 45464                          | INVALID FORMAT IN FIELD STL ID ACT            |             |
| 45465                          | INVALID FORMAT IN FIELD STL ID ACT S          |             |
| 45466                          | INVALID FORMAT IN FIELD STL ID LOC B          |             |
| 45467                          | INVALID FORMAT IN FIELD STL ID LOC            |             |
| 45468                          | INVALID FORMAT IN FIELD STL ID LOC S          |             |

Table 8.1 - Completion Codes



| Completion Code<br>(complCode) | Completion Text<br>(complText)                | Description |
|--------------------------------|-----------------------------------------------|-------------|
| 45470                          | INVALID FORMAT IN FIELD STM SEQ NO            |             |
| 45471                          | INVALID FORMAT IN FIELD STOP STM<br>SEQ NO    |             |
| 45472                          | INVALID FORMAT IN FIELD STRT CONT AU<br>DAY   |             |
| 45473                          | INVALID FORMAT IN FIELD SUS IND               |             |
| 45474                          | INVALID FORMAT IN FIELD TABL EFF DAT          |             |
| 45475                          | INVALID FORMAT IN FIELD TABL LST UPD<br>DAT   |             |
| 45476                          | INVALID FORMAT IN FIELD TEMP CTRL<br>FILE FLG |             |
| 45477                          | INVALID FORMAT IN FIELD TEXT B                |             |
| 45478                          | INVALID FORMAT IN FIELD TEXT                  |             |
| 45479                          | INVALID FORMAT IN FIELD TEXT F                |             |
| 45480                          | INVALID FORMAT IN FIELD TEXT S                |             |
| 45481                          | INVALID FORMAT IN FIELD TIC SIZE              |             |
| 45482                          | INVALID FORMAT IN FIELD TIC VAL               |             |
| 45483                          | INVALID FORMAT IN FIELD TIME                  |             |
| 45484                          | INVALID FORMAT IN FIELD TIMESTAMP             |             |
| 45485                          | INVALID FORMAT IN FIELD TOT NO TRD<br>BEST    |             |
| 45486                          | INVALID FORMAT IN FIELD TRAD BUY SEL<br>COD   |             |
| 45487                          | INVALID FORMAT IN FIELD TRAD HOL DAT          |             |
| 45488                          | INVALID FORMAT IN FIELD TRAD HOL DAT<br>NAM   |             |
| 45489                          | INVALID FORMAT IN FIELD TRAD MTCH<br>PRC      |             |
| 45490                          | INVALID FORMAT IN FIELD TRAD MTCH<br>QTY      |             |
| 45491                          | INVALID FORMAT IN FIELD TRAN DAT BUY          |             |
| 45492                          | INVALID FORMAT IN FIELD TRAN DAT              |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)              | Description |
|--------------------------------|---------------------------------------------|-------------|
| 45493                          | INVALID FORMAT IN FIELD TRAN DAT F          |             |
| 45494                          | INVALID FORMAT IN FIELD TRAN DAT SEL        |             |
| 45495                          | INVALID FORMAT IN FIELD TRAN FEE A          |             |
| 45496                          | INVALID FORMAT IN FIELD TRAN FEE B          |             |
| 45497                          | INVALID FORMAT IN FIELD TRAN FEE P          |             |
| 45498                          | INVALID FORMAT IN FIELD TRAN FEE Q          |             |
| 45499                          | INVALID FORMAT IN FIELD TRAN ID NO<br>BUY   |             |
| 45500                          | INVALID FORMAT IN FIELD TRAN ID NO          |             |
| 45501                          | INVALID FORMAT IN FIELD TRAN ID NO F        |             |
| 45502                          | INVALID FORMAT IN FIELD TRAN ID NO P        |             |
| 45503                          | INVALID FORMAT IN FIELD TRAN ID NO<br>SELL  |             |
| 45504                          | INVALID FORMAT IN FIELD TRAN ID SFX<br>NO B |             |
| 45505                          | INVALID FORMAT IN FIELD TRAN ID SFX<br>NO   |             |
| 45506                          | INVALID FORMAT IN FIELD TRAN ID SFX<br>NO F |             |
| 45507                          | INVALID FORMAT IN FIELD TRAN ID SFX<br>NO P |             |
| 45508                          | INVALID FORMAT IN FIELD TRAN ID SFX<br>NO S |             |
| 45509                          | INVALID FORMAT IN FIELD TRAN TIM BEG<br>F   |             |
| 45510                          | INVALID FORMAT IN FIELD TRAN TIM BUY        |             |
| 45511                          | INVALID FORMAT IN FIELD TRAN TIM            |             |
| 45512                          | INVALID FORMAT IN FIELD TRAN TIM END<br>F   |             |
| 45513                          | INVALID FORMAT IN FIELD TRAN TIM SEL        |             |
| 45514                          | INVALID FORMAT IN FIELD TRAN TYP COD        |             |
| 45515                          | INVALID FORMAT IN FIELD TRAN TYP COD<br>F   |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)             | Description |
|--------------------------------|--------------------------------------------|-------------|
| 45516                          | INVALID FORMAT IN FIELD TRD BK QTY<br>ASK  |             |
| 45517                          | INVALID FORMAT IN FIELD TRD BK QTY<br>BID  |             |
| 45518                          | INVALID FORMAT IN FIELD TRD EXC QTY<br>ASK |             |
| 45519                          | INVALID FORMAT IN FIELD TRD EXC QTY<br>BID |             |
| 45520                          | INVALID FORMAT IN FIELD TRD LNK            |             |
| 45521                          | INVALID FORMAT IN FIELD TRD MDL TYP<br>COD |             |
| 45522                          | INVALID FORMAT IN FIELD TRD PRC BEST       |             |
| 45523                          | INVALID FORMAT IN FIELD TRD QTY BEST       |             |
| 45524                          | INVALID FORMAT IN FIELD TRD QTY            |             |
| 45525                          | INVALID FORMAT IN FIELD TRD RES TYP<br>COD |             |
| 45526                          | INVALID FORMAT IN FIELD TRD REV IND F      |             |
| 45527                          | INVALID FORMAT IN FIELD TRD REV IND<br>FLT |             |
| 45528                          | INVALID FORMAT IN FIELD TRD SCH DEF<br>FLG |             |
| 45529                          | INVALID FORMAT IN FIELD TRD TIM BEST       |             |
| 45530                          | INVALID FORMAT IN FIELD TRD TIM            |             |
| 45531                          | INVALID FORMAT IN FIELD TRD TYP            |             |
| 45532                          | INVALID FORMAT IN FIELD TRD TYP F          |             |
| 45533                          | INVALID FORMAT IN FIELD TRDR NAM           |             |
| 45534                          | INVALID FORMAT IN FIELD TRDR STS COD       |             |
| 45535                          | INVALID FORMAT IN FIELD TRN TYP ID         |             |
| 45536                          | INVALID FORMAT IN FIELD TXN COD            |             |
| 45537                          | INVALID FORMAT IN FIELD UNT OF QOTN        |             |
| 45538                          | INVALID FORMAT IN FIELD USER CLASS<br>IND  |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                   | Description |
|--------------------------------|--------------------------------------------------|-------------|
| 45539                          | INVALID FORMAT IN FIELD USER ORD<br>NUM B        |             |
| 45540                          | INVALID FORMAT IN FIELD USER ORD<br>NUM          |             |
| 45541                          | INVALID FORMAT IN FIELD USER ORD<br>NUM F        |             |
| 45542                          | INVALID FORMAT IN FIELD USER ORD<br>NUM S        |             |
| 45543                          | INVALID FORMAT IN FIELD VAL PRC                  |             |
| 45544                          | INVALID FORMAT IN FIELD VI DURN                  |             |
| 45545                          | INVALID FORMAT IN FIELD VOL IND                  |             |
| 45546                          | INVALID FORMAT IN FIELD VOL PRC RNG<br>FMT       |             |
| 45547                          | INVALID FORMAT IN FIELD VOLUME                   |             |
| 45548                          | INVALID FORMAT IN FIELD WAR CAT                  |             |
| 45549                          | INVALID FORMAT IN FIELD WAR STR PRC              |             |
| 45552                          | INVALID FORMAT IN FIELD WAR TYP                  |             |
| 45553                          | INVALID FORMAT IN FIELD WAR UND                  |             |
| 45554                          | INVALID FORMAT IN FIELD WHL MKT OBB<br>DURN      |             |
| 45555                          | INVALID FORMAT IN FIELD WKN NO                   |             |
| 45556                          | INVALID FORMAT IN FIELD XETRA ISIN<br>SUBJECT    |             |
| 45557                          | INVALID FORMAT IN FIELD XETRA ISSR<br>MNEM       |             |
| 45574                          | INVALID FORMAT IN FIELD MLI ORDR<br>DATA CTR     |             |
| 45575                          | INVALID FORMAT IN FIELD MEMB CCP<br>CLG ID COD   |             |
| 45576                          | INVALID FORMAT IN FIELD MEMB CCP<br>CLG ID COD B |             |
| 45577                          | INVALID FORMAT IN FIELD MEMB CCP<br>CLG ID COD S |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                    | Description |
|--------------------------------|---------------------------------------------------|-------------|
| 45578                          | INVALID FORMAT IN FIELD MEMB CCP<br>FLG           |             |
| 45579                          | INVALID FORMAT IN FIELD MEMB CLG<br>FLG           |             |
| 45580                          | INVALID FORMAT IN FIELD MEMB TRD<br>FLG           |             |
| 45581                          | INVALID FORMAT IN FIELD BON YLD TRD<br>IND        |             |
| 45582                          | INVALID FORMAT IN FIELD BON YLD TRD<br>YLD CLC MD |             |
| 45583                          | INVALID FORMAT IN FIELD MEMB IST ID<br>COD OBO MS |             |
| 45585                          | INVALID FORMAT IN FIELD MLI REC CTR               |             |
| 45586                          | INVALID FORMAT IN FIELD DLV DAT                   |             |
| 45587                          | INVALID FORMAT IN FIELD DLV HR                    |             |
| 45588                          | INVALID FORMAT IN FIELD ENGY BID PRC              |             |
| 45589                          | INVALID FORMAT IN FIELD ENGY BID QTY              |             |
| 45590                          | INVALID FORMAT IN FIELD ORDR STS<br>COD           |             |
| 45591                          | INVALID FORMAT IN FIELD MEMB BRN ID<br>COD OBO MS |             |
| 45594                          | INVALID FORMAT IN FIELD ENGY TSO<br>COD           |             |
| 45597                          | INVALID FORMAT IN FIELD ENGY BID TYP<br>COD       |             |
| 45598                          | INVALID FORMAT IN FIELD ENGY TSO<br>MKT AREA      |             |
| 45599                          | INVALID FORMAT IN FIELD ENGY AUCT<br>ACTN COD     |             |
| 45600                          | INVALID FORMAT IN FIELD ENGY AUCT<br>STS COD      |             |
| 45601                          | INVALID FORMAT IN FIELD AUCT VOL                  |             |
| 45602                          | INVALID FORMAT IN FIELD AUCT SRP VOL              |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                             | Description |
|--------------------------------|------------------------------------------------------------|-------------|
| 45603                          | INVALID FORMAT IN FIELD ENGY HRLY BID<br>VOL               |             |
| 45604                          | INVALID FORMAT IN FIELD ENGY BLC BID<br>VOL                |             |
| 45605                          | INVALID FORMAT IN FIELD CURR MAX<br>BLC BID NUM            |             |
| 45606                          | INVALID FORMAT IN FIELD CURR MAX<br>BLC BID QTY            |             |
| 45607                          | INVALID FORMAT IN FIELD CURR MAX<br>PRC STEP NUM           |             |
| 45608                          | INVALID FORMAT IN FIELD NEXT MAX BLC<br>BID NUM            |             |
| 45609                          | INVALID FORMAT IN FIELD NEXT MAX PRC<br>STEP NUM           |             |
| 45610                          | INVALID FORMAT IN FIELD NEXT MAX BLC<br>BID QTY            |             |
| 45611                          | INVALID FORMAT IN FIELD ENGY MAX<br>PRC                    |             |
| 45612                          | INVALID FORMAT IN FIELD ENGY BLC BID<br>OPTIM LIM          |             |
| 45613                          | INVALID FORMAT IN FIELD ENGY BLC BID<br>OPTIM MIN PRC DIFF |             |
| 45614                          | INVALID FORMAT IN FIELD SUMMER TIM<br>ENBL IND             |             |
| 45615                          | INVALID FORMAT IN FIELD SUMMER TIM<br>BEG DAT              |             |
| 45616                          | INVALID FORMAT IN FIELD SUMMER TIM<br>BEG HR               |             |
| 45617                          | INVALID FORMAT IN FIELD SUMMER TIM<br>END DAT              |             |
| 45618                          | INVALID FORMAT IN FIELD SUMMER TIM<br>END HR               |             |
| 45633                          | INVALID FORMAT IN FIELD TRAD MTCH<br>PRC FROM F            |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                | Description |
|--------------------------------|-----------------------------------------------|-------------|
| 45634                          | INVALID FORMAT IN FIELD TRAD MTCH<br>PRC TO F |             |
| 45635                          | INVALID FORMAT IN FIELD MIN ORDR SIZ          |             |
| 45647                          | INVALID FORMAT IN FIELD OTC PRC RNG           |             |
| 45648                          | INVALID FORMAT IN FIELD QUO DEL IND           |             |
| 45649                          | INVALID FORMAT IN FIELD HRT BEAT<br>INTVL SEC |             |
| 45650                          | INVALID FORMAT IN FIELD ERROR CODE            |             |
| 45651                          | INVALID FORMAT IN FIELD STRT STOP<br>IND      |             |
| 45653                          | INVALID FORMAT IN FIELD STM GRP COD           |             |
| 45654                          | INVALID FORMAT IN FIELD ORDR BK MKT<br>DPTH   |             |
| 45656                          | INVALID FORMAT IN FIELD BIC ENT NO            |             |
| 45657                          | INVALID FORMAT IN FIELD BLK TRD DELY<br>IND   |             |
| 45658                          | INVALID FORMAT IN FIELD EXEC VENU ID          |             |
| 45659                          | INVALID FORMAT IN FIELD OTC TRD FLG1          |             |
| 45660                          | INVALID FORMAT IN FIELD OTC TRD FLG2          |             |
| 45661                          | INVALID FORMAT IN FIELD OTC TRD FLG3          |             |
| 45662                          | INVALID FORMAT IN FIELD PRC ALRT COD          |             |
| 45663                          | INVALID FORMAT IN FIELD PRC ALT MKT<br>IND    |             |
| 45664                          | INVALID FORMAT IN FIELD PRC NEGOT IND         |             |
| 45666                          | INVALID FORMAT IN FIELD QTY ALRT COD          |             |
| 45668                          | INVALID FORMAT IN FIELD TRD PTFLO<br>IND      |             |
| 45670                          | INVALID FORMAT IN FIELD UTC TIM DIFF          |             |
| 45672                          | INVALID FORMAT IN FIELD DEF BEST<br>RTNG IND  |             |
| 45673                          | INVALID FORMAT IN FIELD AMND CONF<br>IND      |             |

Table 8.1 - Completion Codes

| Completion Code<br>(complCode) | Completion Text<br>(complText)                 | Description |
|--------------------------------|------------------------------------------------|-------------|
| 45674                          | INVALID FORMAT IN FIELD BOOK IND               |             |
| 45675                          | INVALID FORMAT IN FIELD TRD OTC RPT<br>IND     |             |
| 45676                          | INVALID FORMAT IN FIELD TRD OTC SETL<br>IND    |             |
| 45677                          | INVALID FORMAT IN FIELD TRD RPT STS            |             |
| 45678                          | INVALID FORMAT IN FIELD RTN COD                |             |
| 45679                          | INVALID FORMAT IN FIELD SUPP QUO<br>CONF IND   |             |
| 45691                          | INVALID FORMAT IN FIELD FILT LCK STK<br>IND    |             |
| 45692                          | INVALID FORMAT IN FIELD INSTR SET ID           |             |
| 45693                          | INVALID FORMAT IN FIELD MKT RST IND            |             |
| 45694                          | INVALID FORMAT IN FIELD POT EXEC QTY           |             |
| 45695                          | INVALID FORMAT IN FIELD KNOCK OUT<br>IND       |             |
| 45696                          | INVALID FORMAT IN FIELD DEL ORD FLG            |             |
| 45697                          | INVALID FORMAT IN FIELD MLI REC CTR X          |             |
| 45698                          | INVALID FORMAT IN FIELD FILT SPEC IND          |             |
| 45699                          | INVALID FORMAT IN FIELD MEMB BRN ID<br>COD OBO |             |
| 45700                          | INVALID FORMAT IN FIELD MEMB IST ID<br>COD OBO |             |
| 45702                          | INVALID FORMAT IN FIELD SPEC MEMB ID           |             |
| 45703                          | INVALID FORMAT IN FIELD SPEC SUB GRP           |             |
| 45704                          | INVALID FORMAT IN FIELD WAR SEG                |             |
| 45705                          | INVALID FORMAT IN FIELD STAT CHG TYP           |             |
| 45707                          | INVALID FORMAT IN FIELD EXCH CTRL<br>SEG FLG   |             |
| 45708                          | INVALID FORMAT IN FIELD MAS QUO STS            |             |
| 45709                          | INVALID FORMAT IN FIELD LNK ORDR NO            |             |

Table 8.1 - Completion Codes



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| Completion Code<br>(complCode) | Completion Text<br>(complText)                  | Description |
|--------------------------------|-------------------------------------------------|-------------|
| 45710                          | INVALID FORMAT IN FIELD STAT CHG<br>CLAS        |             |
| 45711                          | INVALID FORMAT IN FIELD MEMB OWN ID<br>COD      |             |
| 45712                          | INVALID FORMAT IN FIELD PART NO TEXT<br>OWN     |             |
| 45713                          | INVALID FORMAT IN FIELD PART SUB GRP<br>COD OWN |             |
| 45714                          | INVALID FORMAT IN FIELD SPEC PART NO<br>TEXT    |             |

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Table 8.1 - Completion Codes

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## 9 Functional Background

The following is a suggested list of sources of functional information concerning Xetra® Release 9.0:

- Xetra Functional Description
  - Xetra Release Description
  - Xetra Technical Description
  - Market Model Xetra BEST
  - The Reference Tables section within this volume in section 10 - *Reference Tables*
-

## 10 Reference Tables

### 10.1 Order types and valid execution-, trading-, and validity restrictions

The following table states valid combinations of execution-, trading-, and validity restrictions and order types.

| Ordertype                                  | Execution Restriction | Validity Constraint | Trading Restriction |    |    |    |    |    |    |    |      |
|--------------------------------------------|-----------------------|---------------------|---------------------|----|----|----|----|----|----|----|------|
|                                            |                       |                     | MA                  | MT | EA | AU | OA | CA | SU | CC | None |
| Limit Order<br>(OrdTypCod = 'L')           | None                  | All                 | 1                   | 1  | 1  | 1  | 1  | 1  | 0  | 1  | 1    |
|                                            | FOK                   | GFD                 | 0                   | 0  | 0  | 0  | 0  | 0  | 1  | 0  | 1    |
|                                            | IOC                   | GFD                 | 0                   | 0  | 0  | 0  | 0  | 0  | 1  | 0  | 1    |
|                                            | STP                   | All                 | 0                   | 1  | 0  | 0  | 0  | 0  | 0  | 0  | 1    |
| Market Order<br>(OrdTypCod = 'M')          | STP                   | All                 | 0                   | 1  | 0  | 0  | 0  | 0  | 0  | 0  | 1    |
|                                            | None                  | All                 | 1                   | 1  | 1  | 1  | 1  | 1  | 0  | 1  | 1    |
|                                            | FOK                   | GFD                 | 0                   | 0  | 0  | 0  | 0  | 0  | 1  | 0  | 1    |
|                                            | IOC                   | GFD                 | 0                   | 0  | 0  | 0  | 0  | 0  | 1  | 0  | 1    |
| Iceberg Order<br>(OrdTypCod = 'I')         | STP                   | All                 | 0                   | 0  | 0  | 0  | 0  | 0  | 0  | 0  | 0    |
|                                            | None                  | GFD                 | 0                   | 1  | 0  | 0  | 0  | 0  | 0  | 0  | 1    |
|                                            | FOK                   | n/a                 | 0                   | 0  | 0  | 0  | 0  | 0  | 0  | 0  | 0    |
|                                            | IOC                   | n/a                 | 0                   | 0  | 0  | 0  | 0  | 0  | 0  | 0  | 0    |
| Market to Limit Order<br>(OrdTypCod = 'T') | STP                   | n/a                 | 0                   | 0  | 0  | 0  | 0  | 0  | 0  | 0  | 0    |
|                                            | None                  | All                 | 0                   | 1  | 0  | 0  | 0  | 0  | 0  | 0  | 1    |
|                                            | FOK                   | GFD                 | 0                   | 0  | 0  | 0  | 0  | 0  | 0  | 0  | 1    |
|                                            | IOC                   | GFD                 | 0                   | 0  | 0  | 0  | 0  | 0  | 0  | 0  | 1    |

Legend:

|   |                                 |
|---|---------------------------------|
| 1 | Application request allowed     |
| 0 | Application request not allowed |

### 10.1.1 Trading models and valid trading restrictions / safeguards

The following table states valid combinations of trading restrictions, safeguards and trading models.

| Trading Model                                                                | Trading Restriction |    |    |    |    |    |    |    |      | Safeguard                                                   |                                                    |                              |
|------------------------------------------------------------------------------|---------------------|----|----|----|----|----|----|----|------|-------------------------------------------------------------|----------------------------------------------------|------------------------------|
|                                                                              | MA                  | MT | EA | AU | OA | CA | SU | CC | none | Volatility<br>Inter-<br>ruption in<br>Continuous<br>Trading | Volatility Inter-<br>ruption in<br>Auction Call    | Market Order<br>Interruption |
| Auction only (trdMdl-<br>TypeCode = ,01')                                    | 1                   | 1  | 1  | 1  | 1  | 1  | 1  | 0  | 1    | -                                                           | 1                                                  | 1                            |
| Continuous Trading in<br>Combination with Auction<br>(trdMdlTypeCode = ,02') | 1                   | 1  | 1  | 1  | 1  | 1  | 1  | 0  | 1    | 1                                                           | 1                                                  | 1                            |
| One Auction only (trdMdl-<br>TypeCode = ,03')                                | 1                   | 0  | 1  | 1  | 0  | 0  | 1  | 0  | 1    | -                                                           | 1                                                  | 1                            |
| Continuous Auction –<br>High Quotation Volume<br>(trdMdlTypeCode = ,04')     | 0                   | 0  | 0  | 0  | 0  | 0  | 1  | 0  | 1    | -                                                           | 0                                                  | 0                            |
| Continuous Auction –<br>Standard Quotation Volume<br>(trdMdlTypeCode = ,05') | 0                   | 0  | 0  | 0  | 0  | 0  | 1  | 0  | 1    | -                                                           | 1<br>(no extended<br>volatility inter-<br>ruption) | 0                            |
| Block Crossing (trdMdl-<br>TypeCode = ,06')                                  | 0                   | 0  | 0  | 0  | 0  | 0  | 1  | 1  | 1    | 0                                                           | 0                                                  | 0                            |

Legend:

|   |         |
|---|---------|
| 1 | Valid   |
| 0 | Invalid |

### 10.1.2 Order Execution Confirmation Broadcast Processing

This appendix gives an overview of the Order Execution Confirmation Broadcasts sent out during the processing of Immediate-or-Cancel (IOC), Fill-or-Kill (FOK), Market-to-Limit (MTL), and Iceberg orders.

*Note:* A modification is handled similar to adding a new order, but the 'A' broadcast is replaced by a 'C' broadcast. If at least a part of the order is cancelled an 'X' is sent.

### 10.1.3 Order with Execution Restriction IOC

The following table describes the Order Execution Confirmation Broadcasts sent out as a reaction to adding IOC orders.

| Action                                                       | trnTypId | Notes                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |
|--------------------------------------------------------------|----------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Add, fully executed                                          | 'A'      | If an IOC order is entered and the order book allows a full immediate match, an 'A' broadcast is sent out.                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |
| Modified to IOC, fully executed                              | 'C'      | If an order is modified to receive the execution restriction IOC and the order book now allows a full immediate match (e.g. because of a simultaneous limit change), a 'C' broadcast is sent out.                                                                                                                                                                                                                                                                                                                                                                               |
| Add, partially matched<br>Modified to IOC, partially matched | 'X'      | If an IOC order is entered or a book order is changed to an IOC order, but the order book situation allows only a partial match, an 'X' broadcast is returned, as the not matched quantity is cancelled. The field <code>ordrExeQty</code> is filled with the executed quantity, <code>ordrQty</code> contains the cancelled quantity.<br><br>If the order was added, the field <code>ordrNumOld</code> is empty. If the order was modified, <code>ordrNumOld</code> contains the old order number, which may be equal to the new one ( <code>ordrNumNew</code> ) or different. |
| Add, no match<br>Modified to IOC, no match                   | 'X'      | If an IOC order is entered or a book order is changed to an IOC order, which cannot match at all, an 'X' broadcast is sent out with <code>ordrExeQty</code> set to 0 and <code>ordrQty</code> set to the order's quantity.<br><br>If the order was added, the field <code>ordrNumOld</code> is empty. If the order was modified, <code>ordrNumOld</code> contains the old order number, which may be equal to the new one ( <code>ordrNumNew</code> ) or different.                                                                                                             |

### 10.1.4 Order with Execution Restriction FOK

The following table describes, which Order Execution Confirmation Broadcasts are sent out as a reaction to adding FOK orders.

| Action                                           | trnTypId | Notes                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
|--------------------------------------------------|----------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Add, fully executed                              | 'A'      | If an FOK order is entered and the order book allows a full immediate match, an 'A' broadcast is sent out.                                                                                                                                                                                                                                                                                                                                                    |
| Modified to FOK, fully executed                  | 'C'      | If a book order is modified to get execution restriction FOK and matches (e.g. because of a simultaneous limit change), a 'C' broadcast is sent out.                                                                                                                                                                                                                                                                                                          |
| Add, not matched<br>Modified to FOK, not matched | 'X'      | If an FOK order is entered or a book order changed to a FOK order, which cannot match fully, a 'X' broadcast is sent out with <code>ordrExeQty</code> set to 0 and <code>ordrQty</code> set to the order's quantity.<br><br>If the order was added, the field <code>ordrNumOld</code> is empty. If the order was modified, <code>ordrNumOld</code> contains the old order number, which may be equal to the new one ( <code>ordrNumNew</code> ) or different. |

### 10.1.5 MTL Order

The following table describes, which Order Execution Confirmation Broadcasts are sent out as a reaction to various actions on MTL orders. MTL orders are new in Release 5.0.

| Action                                             | trnTypId | Notes                                                                                                                                                                                                                                               |
|----------------------------------------------------|----------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Add during Continuous Trading (CT), fully executed | 'A'      | If an MTL order is entered and the order book allows a full immediate match, an 'A' broadcast is sent out.                                                                                                                                          |
| Add during CT, partially executed                  | 'A'      | If an MTL order is entered and matches partially, an 'A' broadcast is sent out with <code>ordrExeQty</code> set to the matched quantity and <code>ordrQty</code> set to the remaining quantity written to the order book as MTL order with a limit. |
| Add during CT, not matched                         | 'X'      | If an MTL order is entered, which cannot match at all, the order is cancelled. Hence, an 'X' broadcast is sent out with <code>ordrExeQty</code> set to 0 and <code>ordrQty</code> set to the order's quantity.                                      |
| Add during Auction                                 | 'A'      | Entering an MTL order during an auction is confirmed by an 'A' broadcast.                                                                                                                                                                           |

| Action                                                         | trnTypId | Notes                                                                                                                                     |
|----------------------------------------------------------------|----------|-------------------------------------------------------------------------------------------------------------------------------------------|
| Partial or full execution of a MTL book order during CT or OBB | 'E'      | A match of an MTL book order is disseminated by an 'E' broadcast.<br><i>Note:</i> 'E' broadcasts are only sent for book orders.           |
| Deletion of book order                                         | 'D'      | In case of a deletion of a book order a 'D' broadcast is sent.                                                                            |
| Modification of a book order                                   | 'C'      | Modifications are disseminated by a 'C' broadcast.<br><i>Note:</i> In case of changed price-time-priority a new order number is assigned. |

Modifications from any other order type to order type 'T' (MTL) are not possible.

### 10.1.6 Iceberg Order

The following table describes the broadcasts sent out as reaction on various actions on Iceberg orders.

| Action                                                                                           | trnTypId | Notes                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |
|--------------------------------------------------------------------------------------------------|----------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Add during CT, peak not, partially, or fully executed<br>Add during AU                           | 'A'      | Adding an Iceberg Order is always confirmed by an 'A' broadcast.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
| Partial peak match during CT with remaining peak quantity                                        | 'E'      | If the peak of an Iceberg book order is partially matched and there is a remaining peak quantity left an 'E' broadcast is sent out.<br><i>Note:</i> 'E' broadcasts are only sent for book orders. They always contain an <code>ordrExeQty</code> greater than 0.                                                                                                                                                                                                                                                                                                         |
| Full peak match during CT, new peak inserted in order book (partial match of Iceberg book order) | 'N'      | If during CT a peak of an Iceberg book order is fully matched and a new peak needs to be inserted into the order book an 'N' broadcast is sent out. 'N' is used instead of 'E' in order to indicate that the order's timestamp has changed.<br><i>Note 1:</i> 'N' broadcasts are only sent for book orders. They always contain an <code>ordrExeQty</code> greater than 0.<br><i>Note 2:</i> Several 'N' broadcasts with the same transaction time directly one after the other are possible in case one incoming order matches several peaks of the Iceberg book order. |
| Full peak match during CT (tradable quantity completely executed)                                | 'E'      | No new peak is entered into the order book. Thus, an 'E' broadcast is sent out to confirm the match of the Iceberg book order.                                                                                                                                                                                                                                                                                                                                                                                                                                           |



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| Action                          | trnTypId | Notes                                                                                                                                     |
|---------------------------------|----------|-------------------------------------------------------------------------------------------------------------------------------------------|
| Partial or full match during AU | 'E'      | During auction matching there is no peak handling at all. All matches are disseminated by 'E' broadcasts.                                 |
| Deletion of book order          | 'D'      | In case of a deletion of a book order a 'D' broadcast is sent.                                                                            |
| Modification of book order      | 'C'      | Modifications are disseminated by a 'C' broadcast.<br><i>Note:</i> In case of changed price-time-priority a new order number is assigned. |

Modifications from any other order type to order type 'I' (Iceberg) are not possible.

## 10.2 Rules for Inside Market Broadcast

According to changes in the inside market broadcast a brief overview about this broadcast is provided within this section:

The inside market broadcast is sent on instrument level for every instrument phase switch (e.g. from PRETR to OCALL) or if one of the values that are part of the broadcast message changes for the specific instrument.

No inside market broadcasts are sent within the phases PRETR, BETW, POSTR, ENDTR, HALT, SUSP, OIPO, QIPO, OFRZ, QFRZ, IIPO, IFRZ, but only for the switch to them. For a switch to a phase the destination phase has to be considered.

The following list describes the valid values that are sent in special situations:

According to the data field format table stated in section 6.1.1. of this document values indicating e.g. prices or quantities can be sent in the respective fields of the broadcast.

- If the value of a specific field has not been changed since the previous broadcast spaces (e.g. for prices the constant `INS_MKT_PRC_FIELD_NO_CHANGE = " "`) within these fields are sent.
- The constant `INS_MKT_PRC_FIELD_NOT_VALID = "-99999999999999"` occurs in price fields if the respective field cannot return valid values, e.g. during TRADE no auction price is disseminated. In fields where the format is not "price" zeros are sent.
- The values `"+99999999999999"` are delivered in fields *bstAskPrc* and *bstBidPrc* indicating that market orders are present in the order book.

Prices without turnover are published via inside market inquiries and broadcasts with quantity set to 0. The state specific fields (*prcsStsValCod*, *vollInd*, *moilnd*, *bstOrdPrcInd*) and the *ISIN* are always sent.

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## 10.3 User authorization concept

Authorization for application requests is controlled by Resource Access Levels (RAL); various application requests can read or write them by means of the data field *rescAccLv/No* (please refer to it's field description for details). This documentation supplies information about requests that are processed on the front end only, i.e. on the MISS (e.g., Xetra Inquire Instrument List, Xetra Subscribe Inside Market). Since resource access levels (RAL's) for these requests are modifiable, user authorization is not validated by the Xetra system but can be introduced on front end level using the respective information. It is possible to implement this functionality within a VALUES API-based application.

The list of used RAL positions is defined in the header file *app\_rid.h*.

## 10.4 Locked Stock Processing and Specialist Specific Information

The locked stock is a feature that allows external systems to queue order entries, modifications and deletions while the order book is locked for price determination. This feature is only available for the market model 8. Order updates may be preliminary confirmed until the order book is re-opened by the Specialist or by the system. Pending order book changes are transferred directly to the regular order book after instrument state transition from XFRZ to XPREC. This ensures deletions and changes to be executed automatically after opening the book.

The following table *Table 10.1* outlines the order confirmations and Specialist specific information for market model 8. The last two columns number the associated Specialist and order confirmation broadcast. In order to update the order status a new order number has been introduced. The *InkOrdNo* is an arbitrary number that helps to separate the modifications that happen during different Freeze phases. In case an original order exists it may refer to this order. In example 1 the linked order id always refers to the initially added order after a modification during the order book freeze phase has been applied.

| Enter order and modify it while locked |            |            |                |          |              |            |            |           |            |               |
|----------------------------------------|------------|------------|----------------|----------|--------------|------------|------------|-----------|------------|---------------|
| Action                                 | Originator | prcsTrnCod | prcsSts-ValCod | trnTypld | trdResTypCod | ordrNumNew | ordrNumOld | InkOrdNo  | Order Conf | Specialist BC |
| Modify Instrument Trading Control      | Specialist | PC         | XPREC          |          |              |            |            |           |            | 1             |
| Enter Order (Limit)                    | Trader     |            |                | A        |              | 277163474  | 0          | 0         | 1          | 2             |
| Modify Instrument Trading Control      | Specialist | FR         | XFRZ           |          |              |            |            |           |            | 3             |
| Modify Order                           | Trader     |            |                | W        | PD           | 277163475  | 277163474  | 277163474 | 2          | 4             |
| Automated State Transition             | System     |            |                | S        |              | 277163475  | 277163474  | 277163474 | 3          | 5             |
|                                        |            |            | XPREC          |          |              |            |            |           |            | 6             |

Table 10.1 - Order modification scenarios

| <b>Enter order and delete it while in locked</b>  |            |            |                |          |              |            |            |           |            |               |
|---------------------------------------------------|------------|------------|----------------|----------|--------------|------------|------------|-----------|------------|---------------|
| Action                                            | Originator | prcsTrnCod | prcsSts-ValCod | trnTypld | trdResTypCod | ordrNumNew | ordrNumOld | InkOrdrNo | Order Conf | Specialist BC |
| Modify Instrument Trading Control                 | Specialist | PC         | XPREC          |          |              |            |            |           |            | 1             |
| Enter Order                                       | Trader     |            |                | A        |              | 277163476  | 0          | 0         | 1          | 2             |
| Modify Instrument Trading Control                 | Specialist | FR         | XFRZ           |          |              |            |            |           |            | 3             |
| Delete Order                                      | Trader     |            |                | Q        | PD           | 277163477  | 277163476  | 277163476 | 2          | 4             |
| Automated State Transition                        | System     |            |                | J        | PD           | 277163477  | 277163477  | 277163476 | 3          | 5             |
|                                                   |            |            | XPREC          |          |              |            |            |           |            | 6             |
|                                                   |            |            |                |          |              |            |            |           |            |               |
| <b>Modify locked order with partial execution</b> |            |            |                |          |              |            |            |           |            |               |
| Action                                            | Originator | prcsTrnCod | prcsSts-ValCod | trnTypld | trdResTypCod | ordrNumNew | ordrNumOld | InkOrdrNo | Order Conf | Specialist BC |
| Modify Instrument Trading Control                 | Specialist | PC         | XPREC          |          |              |            |            |           |            | 1             |
| Enter Order                                       | Trader     |            |                | A        |              | 277163481  | 0          | 0         | 1          | 2             |
| Modify Instrument Trading Control                 | Specialist | FR         | XFRZ           |          |              |            |            |           |            | 3             |
| Modify Order(limit)                               | Trader     |            |                | W        | PD           | 277163482  | 277163481  | 277163481 | 2          | 4             |
| Enter Quote                                       | Specialist |            |                | E        |              | 277163481  | 0          | 277163482 | 3          | 5             |
| (Quote Confirmation)                              |            |            |                | E        |              | 277163483  | 0          | 0         |            | 6             |
|                                                   |            |            |                | S        |              | 277163482  | 277163481  | 277163481 | 4          | 7             |
|                                                   |            |            | XPREC          |          |              |            |            |           |            | 8             |
|                                                   |            |            |                |          |              |            |            |           |            |               |
| <b>Modify locked order with full execution</b>    |            |            |                |          |              |            |            |           |            |               |
| Action                                            | Originator | prcsTrnCod | prcsSts-ValCod | trnTypld | trdResTypCod | ordrNumNew | ordrNumOld | InkOrdrNo | Order Conf | Specialist BC |
| Modify Instrument Trading Control                 | Specialist | PC         | XPREC          |          |              |            |            |           |            | 1             |
| Enter Order                                       | Trader     |            |                | A        |              | 277163484  | 0          | 0         | 1          | 2             |
| Modify Instrument Trading Control                 | Specialist | FR         | XFRZ           |          |              |            |            |           |            | 3             |
| Modify Order(limit)                               | Trader     |            |                | W        | PD           | 277163485  | 277163484  | 277163484 | 2          | 4             |
| Enter Quote                                       | Specialist |            |                | E        |              | 277163484  | 0          | 277163485 | 3          | 5             |

Table 10.1 - Order modification scenarios

| (Quote Confirmation)                              |            |            |                | E        |              | 277163486  | 0          | 0         |            | 6             |
|---------------------------------------------------|------------|------------|----------------|----------|--------------|------------|------------|-----------|------------|---------------|
|                                                   |            |            |                | Y        | PD           | 277163485  | 277163485  | 277163484 | 4          | 7             |
|                                                   |            |            | XPREC          |          |              |            |            |           |            | 8             |
| <b>Delete locked order with partial execution</b> |            |            |                |          |              |            |            |           |            |               |
| Action                                            | Originator | prcsTrnCod | prcsSts-ValCod | trnTypld | trdResTypCod | ordrNumNew | ordrNumOld | InkOrdNo  | Order Conf | Specialist BC |
| Modify Instrument Trading Control                 | Specialist | PC         | XPREC          |          |              |            |            |           |            | 1             |
| Enter Order                                       | Trader     |            |                | A        |              | 277163487  | 0          | 0         | 1          | 2             |
| Modify Instrument Trading Control                 | Specialist | FR         | XFRZ           |          |              |            |            |           |            | 3             |
| Delete Order                                      | Trader     |            |                | Q        | PD           | 277163488  | 277163487  | 277163487 | 2          | 4             |
| Enter Quote                                       | Specialist |            |                | E        |              | 277163487  | 0          | 277163488 | 3          | 5             |
| (Quote Confirmation)                              |            |            |                | E        |              | 277163489  | 0          | 0         |            | 6             |
|                                                   |            |            |                | J        | PD           | 277163488  | 277163488  | 277163487 | 4          | 7             |
|                                                   |            |            | XPREC          |          |              |            |            |           |            | 8             |
| <b>Delete locked order with full execution</b>    |            |            |                |          |              |            |            |           |            |               |
| Action                                            | Originator | prcsTrnCod | prcsSts-ValCod | trnTypld | trdResTypCod | ordrNumNew | ordrNumOld | InkOrdNo  | Order Conf | Specialist BC |
| Modify Instrument Trading Control                 | Specialist | PC         | XPREC          |          |              |            |            |           |            | 1             |
| Enter Order                                       | Trader     |            |                | A        |              | 277163490  | 0          | 0         | 1          | 2             |
| Modify Instrument Trading Control                 | Specialist | FR         | XFRZ           |          |              |            |            |           |            | 3             |
| Delete Order                                      | Trader     |            |                | Q        | PD           | 277163491  | 277163490  | 277163490 | 2          | 4             |
| Enter Quote                                       | Specialist |            |                | E        |              | 277163490  | 0          | 277163491 | 3          | 5             |
| (Quote Confirmation)                              |            |            |                | E        |              | 277163492  | 0          | 0         |            | 6             |
|                                                   |            |            |                | Y        | PD           | 277163491  | 277163491  | 277163490 | 4          | 7             |
|                                                   |            |            | XPREC          |          |              |            |            |           |            | 8             |
| <b>Enter order in frozen book</b>                 |            |            |                |          |              |            |            |           |            |               |
| Action                                            | Originator | prcsTrnCod | prcsSts-ValCod | trnTypld | trdResTypCod | ordrNumNew | ordrNumOld | InkOrdNo  | Order Conf | Specialist BC |

Table 10.1 - Order modification scenarios

| Modify Instrument Trading Control             | Specialist | PC         | XPREC          |          |              |            |            |           |            | 1             |
|-----------------------------------------------|------------|------------|----------------|----------|--------------|------------|------------|-----------|------------|---------------|
| Modify Instrument Trading Control             | Specialist | FR         | XFRZ           |          |              |            |            |           |            | 2             |
| Enter Order                                   | Trader     |            |                | H        | PD           | 277163494  | 0          | 277163493 | 1          | 3             |
| Enter Quote                                   | Specialist |            |                | Z        |              | 277163494  | 0          | 277163493 | 2          | 4             |
|                                               |            |            | XPREC          |          |              |            |            |           |            | 5             |
| <b>Enter and modify order in frozen book</b>  |            |            |                |          |              |            |            |           |            |               |
| Action                                        | Originator | prcsTrnCod | prcsSts-ValCod | trnTypld | trdResTypCod | ordrNumNew | ordrNumOld | InkOrdNo  | Order Conf | Specialist BC |
| Modify Instrument Trading Control             | Specialist | PC         | XPREC          |          |              |            |            |           |            | 1             |
| Modify Instrument Trading Control             | Specialist | FR         | XFRZ           |          |              |            |            |           |            | 2             |
| Enter Order                                   | Trader     |            |                | H        | PD           | 277163496  | 0          | 277163495 | 1          | 3             |
| Modify Order(limit)                           | Trader     |            |                | W        | PD           | 277163497  | 277163496  | 277163495 | 2          | 4             |
| Enter Quote                                   | Specialist |            |                | Z        |              | 277163497  | 0          | 277163495 | 3          | 5             |
|                                               |            |            | XPREC          |          |              |            |            |           |            | 6             |
| <b>Enter and delete in frozen book</b>        |            |            |                |          |              |            |            |           |            |               |
| Action                                        | Originator | prcsTrnCod | prcsSts-ValCod | trnTypld | trdResTypCod | ordrNumNew | ordrNumOld | InkOrdNo  | Order Conf | Specialist BC |
| Modify Instrument Trading Control             | Specialist | PC         | XPREC          |          |              |            |            |           |            | 1             |
| Modify Instrument Trading Control             | Specialist | FR         | XFRZ           |          |              |            |            |           |            | 2             |
| Enter Order                                   | Trader     |            |                | H        | PD           | 277163499  | 0          | 277163498 | 1          | 3             |
| Delete Order                                  | Trader     |            |                | J        | PD           | 277163499  | 277163499  | 277163498 | 2          | 4             |
| Enter Quote                                   | Specialist |            | XPREC          |          |              |            |            |           |            | 5             |
| <b>Enter modify and delete in frozen book</b> |            |            |                |          |              |            |            |           |            |               |
| Action                                        | Originator | prcsTrnCod | prcsSts-ValCod | trnTypld | trdResTypCod | ordrNumNew | ordrNumOld | InkOrdNo  | Order Conf | Specialist BC |
| Modify Instrument Trading Control             | Specialist | PC         | XPREC          |          |              |            |            |           |            | 1             |
| Modify Instrument Trading Control             | Specialist | FR         | XFRZ           |          |              |            |            |           |            | 2             |
| Enter Order                                   | Trader     |            |                | H        | PD           | 277163501  | 0          | 277163500 | 1          | 3             |

Table 10.1 - Order modification scenarios

| Modify Order(limit)                                                                                 | Trader     |            |                | W        | PD           | 277163502  | 277163501  | 277163500 | 2          | 4             |
|-----------------------------------------------------------------------------------------------------|------------|------------|----------------|----------|--------------|------------|------------|-----------|------------|---------------|
| Delete Order                                                                                        | Trader     |            |                | J        | PD           | 277163502  | 277163502  | 277163500 | 3          | 5             |
| Enter Quote                                                                                         | Specialist |            | XPREC          |          |              |            |            |           |            | 6             |
| <b>Modify and delete a locked Order</b>                                                             |            |            |                |          |              |            |            |           |            |               |
| Action                                                                                              | Originator | prcsTrnCod | prcsSts-ValCod | trnTypld | trdResTypCod | ordrNumNew | ordrNumOld | InkOrdrNo | Order Conf | Specialist BC |
| Modify Instrument Trading Control                                                                   | Specialist | PC         | XPREC          |          |              |            |            |           |            | 1             |
| Enter Order                                                                                         | Trader     |            |                | A        |              | 277163506  | 0          | 0         | 1          | 2             |
| Modify Instrument Trading Control                                                                   | Specialist | FR         | XFRZ           |          |              |            |            |           |            | 3             |
| Modify Order(limit)                                                                                 | Trader     |            |                | W        | PD           | 277163507  | 277163506  | 277163506 | 2          | 4             |
| Delete Order                                                                                        | Trader     |            |                | Q        | PD           | 277163508  | 277163507  | 277163506 | 3          | 5             |
| Enter Quote                                                                                         | Specialist |            |                | J        | PD           | 277163508  | 277163508  | 277163506 | 4          | 6             |
|                                                                                                     |            |            | XPREC          |          |              |            |            |           |            | 7             |
| <b>Double limit modification (priority change) and partial execution of locked order</b>            |            |            |                |          |              |            |            |           |            |               |
| Action                                                                                              | Originator | prcsTrnCod | prcsSts-ValCod | trnTypld | trdResTypCod | ordrNumNew | ordrNumOld | InkOrdrNo | Order Conf | Specialist BC |
| Modify Instrument Trading Control                                                                   | Specialist | PC         | XPREC          |          |              |            |            |           |            | 1             |
| Enter Order                                                                                         | Trader     |            |                | A        |              | 277163508  | 0          | 0         | 1          | 2             |
| Modify Instrument Trading Control                                                                   | Specialist | FR         | XFRZ           |          |              |            |            |           |            | 3             |
| Modify Order(limit)                                                                                 | Trader     |            |                | W        | PD           | 277163509  | 277163508  | 277163508 | 2          | 4             |
| Modify Order(limit)                                                                                 | Trader     |            |                | W        | PD           | 277163510  | 277163509  | 277163508 | 3          | 5             |
| Enter Quote                                                                                         | Specialist |            |                | E        |              | 277163508  | 0          | 277163510 | 4          | 6             |
| (Quote Confirmation)                                                                                |            |            |                | E        |              | 277163511  | 0          | 0         |            | 7             |
|                                                                                                     |            |            |                | S        |              | 277163510  | 277163508  | 277163508 | 5          | 8             |
|                                                                                                     |            |            | XPREC          |          |              |            |            |           |            | 9             |
| <b>Modification of limit(priority change) and text field with partial execution of locked order</b> |            |            |                |          |              |            |            |           |            |               |
| Action                                                                                              | Originator | prcsTrnCod | prcsSts-ValCod | trnTypld | trdResTypCod | ordrNumNew | ordrNumOld | InkOrdrNo | Order Conf | Specialist BC |
| Modify Instrument Trading Control                                                                   | Specialist | PC         | XPREC          |          |              |            |            |           |            | 1             |

Table 10.1 - Order modification scenarios

| Enter Order                                                                           | Trader     |            |                | A        |              | 277163512  | 0          | 0         | 1          | 2             |
|---------------------------------------------------------------------------------------|------------|------------|----------------|----------|--------------|------------|------------|-----------|------------|---------------|
| Modify Instrument Trading Control                                                     | Specialist | FR         | XFRZ           |          |              |            |            |           |            | 3             |
| Modify Order(limit)                                                                   | Trader     |            |                | W        | PD           | 277163513  | 277163512  | 277163512 | 2          | 4             |
| Modify Order(text)                                                                    | Trader     |            |                | C        | PD           | 277163513  | 0          | 277163512 | 3          | 5             |
| Enter Quote                                                                           | Specialist |            |                | E        |              | 277163512  | 0          | 277163513 | 4          | 6             |
| (Quote Confirmation)                                                                  |            |            |                | E        |              | 277163514  | 0          | 0         |            | 7             |
|                                                                                       |            |            |                | S        |              | 277163513  | 277163512  | 277163512 | 5          | 8             |
|                                                                                       |            |            | XPREC          |          |              |            |            |           |            | 9             |
| <b>Double limit modification (priority change) and full execution of locked order</b> |            |            |                |          |              |            |            |           |            |               |
| Action                                                                                | Originator | prcsTrnCod | prcsSts-ValCod | trnTypld | trdResTypCod | ordrNumNew | ordrNumOld | InkOrdrNo | Order Conf | Specialist BC |
| Modify Instrument Trading Control                                                     | Specialist | PC         | XPREC          |          |              |            |            |           |            | 1             |
| Enter Order                                                                           | Trader     |            |                | A        |              | 277163515  | 0          | 0         | 1          | 2             |
| Modify Instrument Trading Control                                                     | Specialist | FR         | XFRZ           |          |              |            |            |           |            | 3             |
| Modify Order(limit)                                                                   | Trader     |            |                | W        | PD           | 277163516  | 277163515  | 277163515 | 2          | 4             |
| Modify Order(limit)                                                                   | Trader     |            |                | W        | PD           | 277163517  | 277163516  | 277163515 | 3          | 5             |
| Enter Quote                                                                           | Specialist |            |                | E        |              | 277163515  | 0          | 277163517 | 4          | 6             |
| (Quote Confirmation)                                                                  |            |            |                | E        |              | 277163518  | 0          | 0         |            | 7             |
|                                                                                       |            |            |                | Y        | PD           | 277163517  | 277163517  | 277163515 | 5          | 8             |
|                                                                                       |            |            | XPREC          |          |              |            |            |           |            | 9             |
| <b>Enter order and modify non priority related field while locked</b>                 |            |            |                |          |              |            |            |           |            |               |
| Action                                                                                | Originator | prcsTrnCod | prcsSts-ValCod | trnTypld | trdResTypCod | ordrNumNew | ordrNumOld | InkOrdrNo | Order Conf | Specialist BC |
| Modify Instrument Trading Control                                                     | Specialist | PC         | XPREC          |          |              |            |            |           |            | 1             |
| Enter Order                                                                           | Trader     |            |                | A        |              | 277163518  | 0          | 0         | 1          | 2             |
| Modify Instrument Trading Control                                                     | Specialist | FR         | XFRZ           |          |              |            |            |           |            | 3             |
| Modify Order(text)                                                                    | Trader     |            |                | C        |              | 277163518  | 277163518  | 0         | 2          | 4             |
| Automated State Transition                                                            |            |            | XPREC          |          |              |            |            |           |            | 5             |

Table 10.1 - Order modification scenarios

## 10.5 Issuer Specific Information

The Issuer receives Issuer specific information in order to signal required action. Possible events are state changes of instruments, market reset event and possible execution. This allows the Issuer to react appropriately. In case of a market reset event the Issuer is required to supply new quotes to the associated set of instrument. In case a possible executable value is transferred the Issuer may supply a new matching quote in order to trigger a price determination within the order book.

The following table *Table 10.2* outlines the Issuer specific information after entering an Issuer quote and a trader (stop) order.

| Potential executable volume due to member order      |            |            |               |                |
|------------------------------------------------------|------------|------------|---------------|----------------|
| Event                                                | Originator | potExecQty | prcsStsValCod | Information BC |
| Enter Quote                                          | Issuer     |            |               |                |
| Enter Order                                          | Trader     | 400000     | XCALL         | 1              |
| Potential executable volume due to member stop order |            |            |               |                |
| Event                                                | Originator | potExecQty | prcsStsValCod | Information BC |
| Enter Quote                                          | Issuer     |            |               |                |
| Enter Stop Order                                     | Trader     | 400000     | XCALL         | 1              |

Table 10.2 - Entering Issuer Quote and Orders

## 10.6 Quotes Processing in Market Model 8

In the trading model 8 'Continuous Auction with Specialist', the Specialists are admitted for exchange trading and participate as information and liquidity providers by entering quotes into the system ("Specialist", account "I"). These quotes are based on the separately received Issuer quotes and the current order book situation. In addition the Specialist is able to enter orders on behalf of other trading participants. Furthermore to support the market with additional liquidity the Specialist is able to enter orders which are not charged against him (account "L").

Since the number of quotes is expected to be very high, each incoming quote will be processed with focus on the performance. Therefore, quote entries generate a response but do not generate a quote confirmation, respectively a quote number. An order number is assigned in case the quote is executed.



## 11 Glossary

| Term                      | Explanation                                                                                                                                                                                                                                                                                                                                                                                                                               |
|---------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| API                       | Application Programming Interface.                                                                                                                                                                                                                                                                                                                                                                                                        |
| Application callback      | End user application functions invoked by VALUES on receipt of an application response or other events. The end user application defines which callback is to be invoked by “registering” the callback.                                                                                                                                                                                                                                   |
| Application dispatch loop | The application dispatch loop is implemented in the end user application (usually the main processing loop). It receives notification of an event on the VMQ when Exchange applications write VALUES events such as response events, subscription events, notifications and exception events to the VMQ. Upon event notification from the VMQ, the application dispatch loop will invoke VCI_Dispatch to retrieve the event from the VMQ. |
| Application request       | Application requests are functional entry points to Exchange application trading and trading support services. Application requests are always used in conjunction with the VALUES API call interface to provide the functional information required to access Exchange application trading and trading support services.                                                                                                                 |
| Application response      | Application responses are received by the end user application as a dedicated single response to a specific request. The application response contains the results of Exchange Service request processing and is delivered asynchronously to the end user application.                                                                                                                                                                    |
| Asynchronous processing   | An asynchronous entry point does not block until its processing is completed. Asynchronous entry points return to the end user application immediately with a status of the processing request. Processing responses are received at a later point in time (i.e., asynchronous to the processing request).                                                                                                                                |
| AVN                       | Application Version Number. Each application request, subscription request, application response and broadcast contains an application version number that defines the version of the associated Exchange application.                                                                                                                                                                                                                    |
| Back End                  | General term for any system based at Deutsche Börse providing centralized services to members having access to it, e.g. Xetra.                                                                                                                                                                                                                                                                                                            |
| Broadcast                 | A broadcast is information disseminated to the members by an Exchange application (e.g., Trade Confirmation, Order Confirmation). Broadcasts are sent across different data streams, each data stream contains a specific type of information.                                                                                                                                                                                            |

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| Term                 | Explanation                                                                                                                                                                                                                                                          |
|----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Call interface       | The call interface contains the technical entry points to Exchange application trading and trading support services. The call interface is a set of system subroutines called by an application to access Exchange application trading and trading support services. |
| Completion code      | The VALUES API call interface communicates status information with a completion code data field. Each entry point may generate a number of different completion codes.                                                                                               |
| CVN                  | <u>C</u> all <u>I</u> nterface <u>V</u> ersion <u>N</u> umber. Each call interface entry point contains a call interface version number.                                                                                                                             |
| Data streams         | Data streams are the vehicle used to disseminate information of a specific type to members. Each type of information defines its own data stream.                                                                                                                    |
| DBAG                 | <u>D</u> eutsche <u>B</u> örse <u>A</u> G                                                                                                                                                                                                                            |
| End user application | End user application is any application which receives services via the VALUES API.                                                                                                                                                                                  |
| Entry point          | The VALUES API call interface consists of a fixed number of technical entry points, which are used to establish a session, transmit application requests, request data and receive responses.                                                                        |
| Exception event      | An event sent to the VALUES API in case of exceptions with the connection (e.g., network exceptions, Exchange application exception, etc.).                                                                                                                          |
| Exchange application | Application provided by an Exchange that provides one or more services to an end user application.                                                                                                                                                                   |
| Exchange Service     | See Exchange application.                                                                                                                                                                                                                                            |
| Field usage          | Field usage specifies field information such as whether a field is mandatory, optional or occurs multiple times. Field usages are specified in application request descriptions.                                                                                     |
| Front End            | Any member's local system providing access to a Deutsche Börse-based central Back End.                                                                                                                                                                               |
| GATE                 | GATE ( <u>G</u> eneric <u>A</u> ccess to <u>E</u> xchanges) are processes running on members' workstation and MISS to provide the technical infrastructure for VALUES and to communicate with the Exchange application.                                              |
| MAA                  | <u>M</u> ember <u>A</u> ssembled <u>A</u> pplication. It is a third party developed end user application which runs on VALUES API.                                                                                                                                   |
| Member               | Market participant.                                                                                                                                                                                                                                                  |

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| Term                       | Explanation                                                                                                                                                                                                                                                                                                                                                                                                                                |
|----------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Member applications        | See MAA.                                                                                                                                                                                                                                                                                                                                                                                                                                   |
| MISS                       | <u>M</u> ember <u>I</u> ntegration <u>S</u> ystem <u>S</u> erver                                                                                                                                                                                                                                                                                                                                                                           |
| Paging                     | The paging mechanism in the VALUES API allows handling of large response data sets while limiting the size of messages transferred.                                                                                                                                                                                                                                                                                                        |
| Request ID                 | The request ID is used to identify a specific application request to Exchange Services.                                                                                                                                                                                                                                                                                                                                                    |
| Request Management Service | Provides access to Exchange Service. A request consists of a single application request and a single application response. Used to trigger processing by an Exchange Service.                                                                                                                                                                                                                                                              |
| Response event             | Answers to end user application requests sent to Exchange Services.                                                                                                                                                                                                                                                                                                                                                                        |
| Session                    | A VALUES session is a control technique for managing communications between an end user application and VALUES using GATE. The communication between an end user application and an Exchange application is based on a session. Only one VALUES session can be established per application process.                                                                                                                                        |
| Subscription               | <p>Mechanism used to request event-driven broadcast information from Exchange applications. Subscriptions can be started and stopped. Broadcast information requested through subscription arrives asynchronously.</p> <p>Subscription requests are sent to Exchange applications specifying the desired data stream. Subsequently, all new broadcast data on the specified stream is sent to the end user application asynchronously.</p> |
| Synchronous processing     | Synchronous call interface entry points block until VALUES internal processing completes, i.e., associated processing request completes with receipt of a processing response.                                                                                                                                                                                                                                                             |
| Technical services         | see "GATE".                                                                                                                                                                                                                                                                                                                                                                                                                                |
| User                       | A user for the interface specification is defined as any member, trader, or participant who receives Exchange trading and trading support services via the VALUES API.                                                                                                                                                                                                                                                                     |
| User interface Event Queue | Event queue of any event driven end user application. For example, a GUI application uses an event queue to handle mouse or keyboard input events.                                                                                                                                                                                                                                                                                         |
| VALUES                     | <u>V</u> irtual <u>A</u> ccess <u>L</u> ink <u>U</u> sing <u>E</u> xchange <u>S</u> ervices                                                                                                                                                                                                                                                                                                                                                |
| VALUES API                 | The VALUES API is a set of system subroutines used to communicate with Exchange Services.                                                                                                                                                                                                                                                                                                                                                  |

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| Term          | Explanation                                                                                                                                                                              |
|---------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| VALUES events | A VALUES event is an indication of application responses, broadcast information, notifications or exceptions received by the VALUES Message Queue (VMQ).                                 |
| VCI           | <u>V</u> ALUES <u>C</u> all <u>I</u> nterface. See “call interface”.                                                                                                                     |
| VMQ           | <u>V</u> ALUES <u>M</u> essage <u>Q</u> ueue. It temporarily stores communication channel, application requests, responses and broadcasts which are transmitted between VALUES and GATE. |
| WS            | Workstation.                                                                                                                                                                             |
| Xetra         | <u>E</u> xchange <u>E</u> lectronic <u>T</u> rading. Deutsche Börse’s electronic trading system for cash markets.                                                                        |

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