

Final Version

**VALUES API Member Front End Development Guide
Volume 5 - Xetra Application Requests and Subscriptions**

Final Version

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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 16.0. For a detailed explanation of the VALUES API Call Interface please refer to

GATE Release 3.5

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 16.0 offers the following Services to a VALUES-based front end application:

Xetra Transaction Service

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

Xetra Retransmission Service

The Xetra Retransmission Service 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 Service. The Xetra Retransmission Service is identified by the Service Class XETRA_RETRANSMISSION_XCLASS. The following application requests are available through the Xetra Retransmission Service:

- 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 Service Class concept.

2.2 Backward Compatibility

Xetra® Release 16.0 will not be backward compatible with Xetra® Release 15.0. A new technical application version number (AVN), XETR_AVN_160 = 160, will be introduced.

GATE Release 3.5 is a mandatory release for Xetra® Release 16.0.

2.3 Recovery Management Services

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

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. Some 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

Table 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. There is no 'End of Stream' message for unreliable broadcasts.

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 2.2*.

Stream	Unreliable	Recoverable
Public Data	X	
Quote Request	X	
Ticker	X	
State Change Information	X	
News	X	
Order Execution Confirmation (private)		X ^{(1), (2)}

Table 2.2 - 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-Managers

Stream	Unreliable	Recoverable
All Order Execution Confirmation (private)	X	
Quote Execution Confirmation (private)	X	
Matching Event (private)		X ^{(1), (2)}
Trade Confirmation (private)		X ^{(1), (2)}
CCP Trade Confirmation		
OTC Information (private)		X ⁽²⁾
DS/LM Quote Request (private) ⁽³⁾		X ⁽²⁾
Trade Prices	X	
Issuer Specific Information (private)		X
Specialist Specific Information (private)		X

Table 2.2 - 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-Managers

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 Xervice that belongs to the Xervice Class XETRA_TXN_XCLASS or, alternatively, XETRA_RETRANSMISSION_XCLASS (see section 2.9 of Volume 1 - Call Interface for details on the Xervice 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 2.3* explains the specific broadcast indicators.

Indicator	Description
End Of Stream	No further broadcasts will be sent at the current trading day.

Table 2.3 - Specific Broadcast Indicator

Indicator	Description
End Of Data	This broadcast does not hold meaningful information and should be used for sequence number calculation only.
Invalid Data	This broadcast could not be filled with valid data except the sequence number. 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.

Table 2.3 - 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. Note, it is not recommended to use *resubNo* in case of non-persistent orders.

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.

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

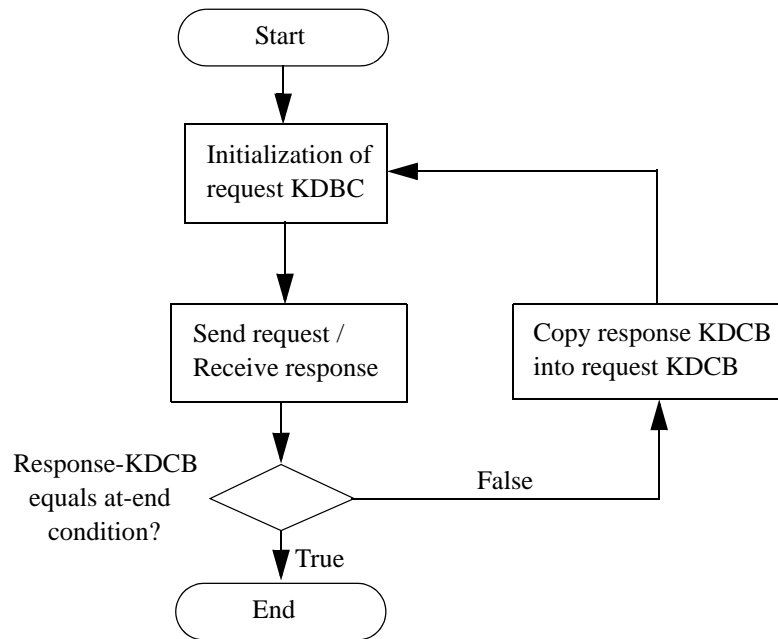


Figure 2.1 - Flowchart Application Request "Paging"

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.

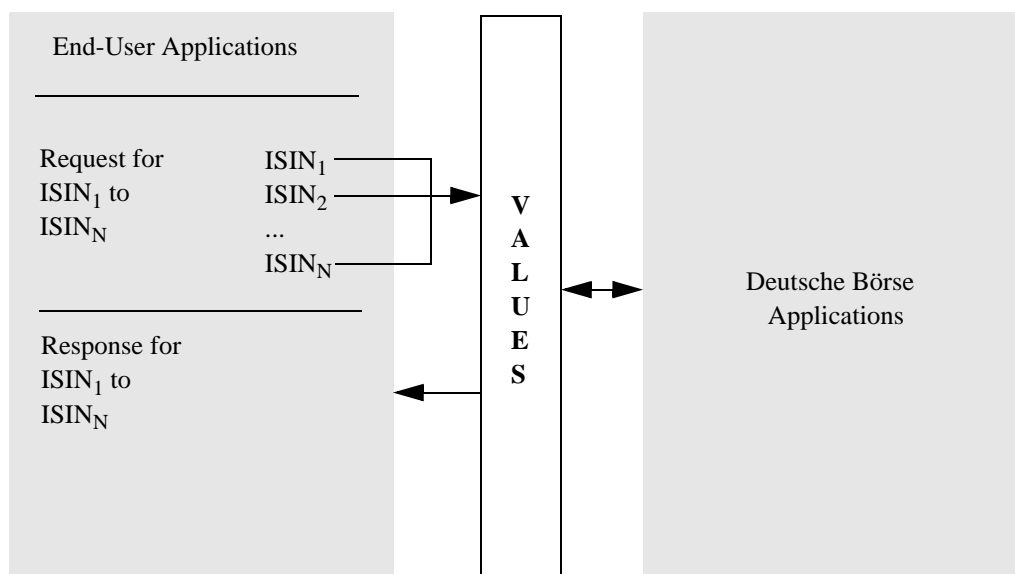


Figure 2.2 - Multiple Instrument Inquiries

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

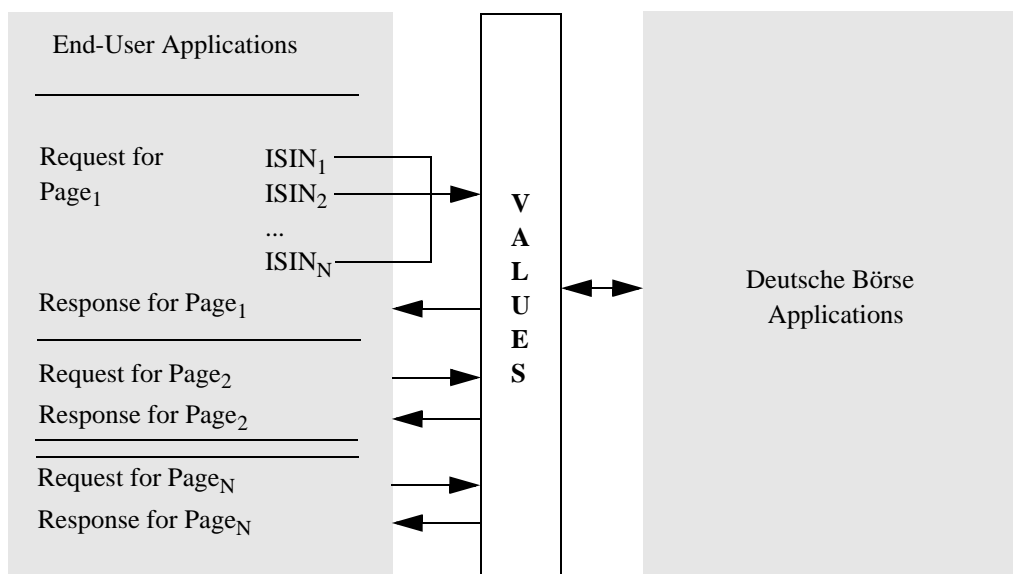


Figure 2.3 - Application request paging

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 *keyDatCtrlBic* 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*.

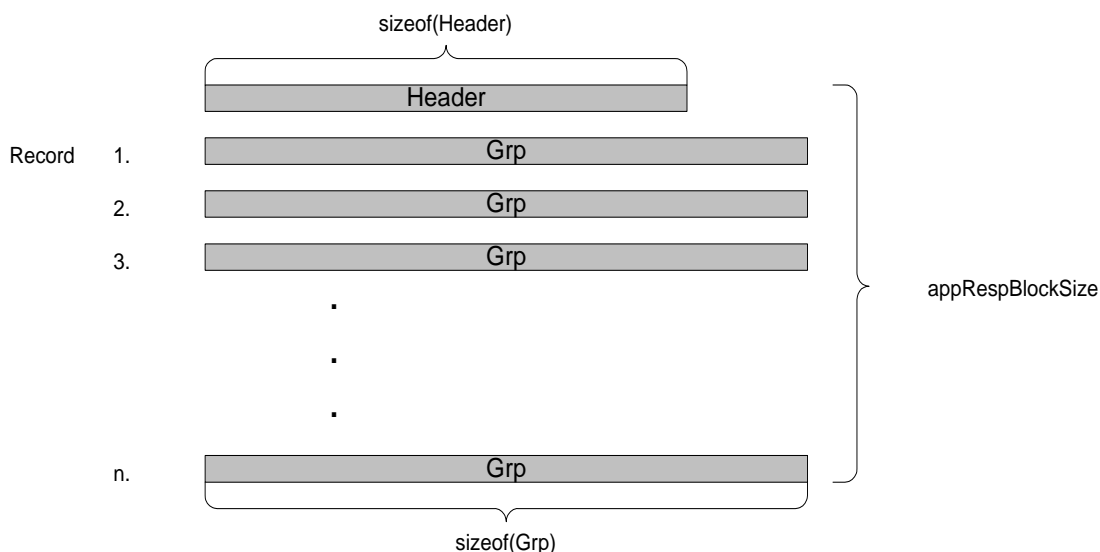


Figure 2.4 - Response records with fixed data length

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 $(\text{appRespBlockSize} - \text{sizeof}(\text{rfree030T.keyDatCtrlBlc}))/\text{sizeof}(\text{ocur10TimGrp})$

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*.

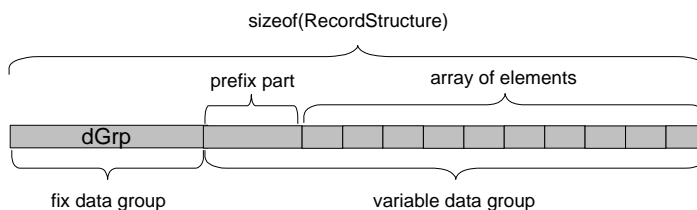


Figure 2.5 - Record format for variable record length

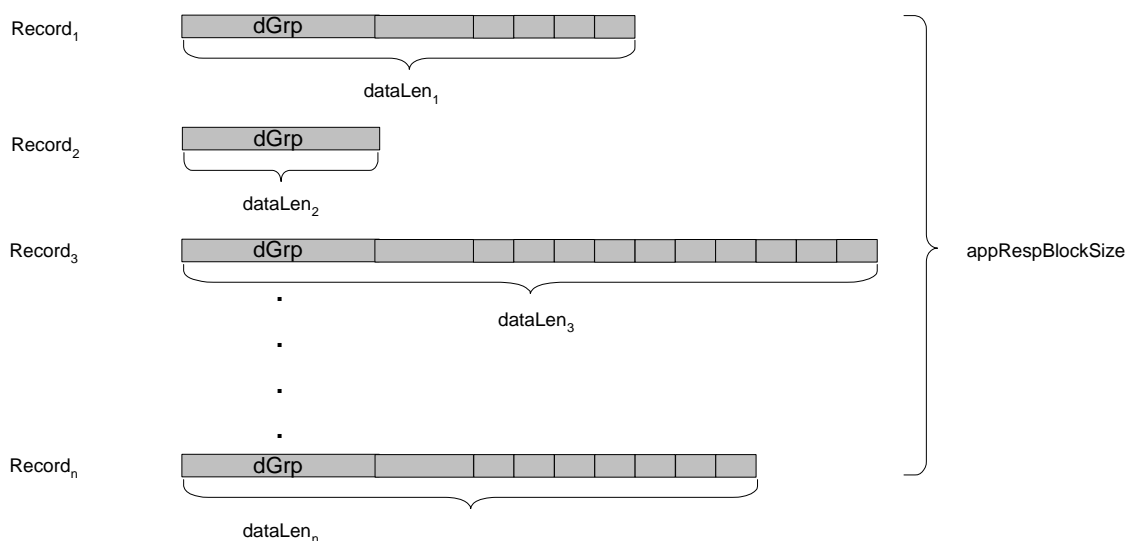


Figure 2.6 - Response or Broadcast message with variable record length

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 *appRespBlockSize* 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 2.4* lists the Transaction Classes defined with Xetra® Release 16.0 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 2.4 - 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 16.0 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 (*ReqCntrl*) 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 Xservice. For any invalid *loginID*, the new return code *ELB_Tech_Not_Logged_In* is returned.

With Xetra® Release 16.0 a valid login context is needed for getting subscribed. Thus, losing the valid login context (forced by *VCI_Logout*, Xservice 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.

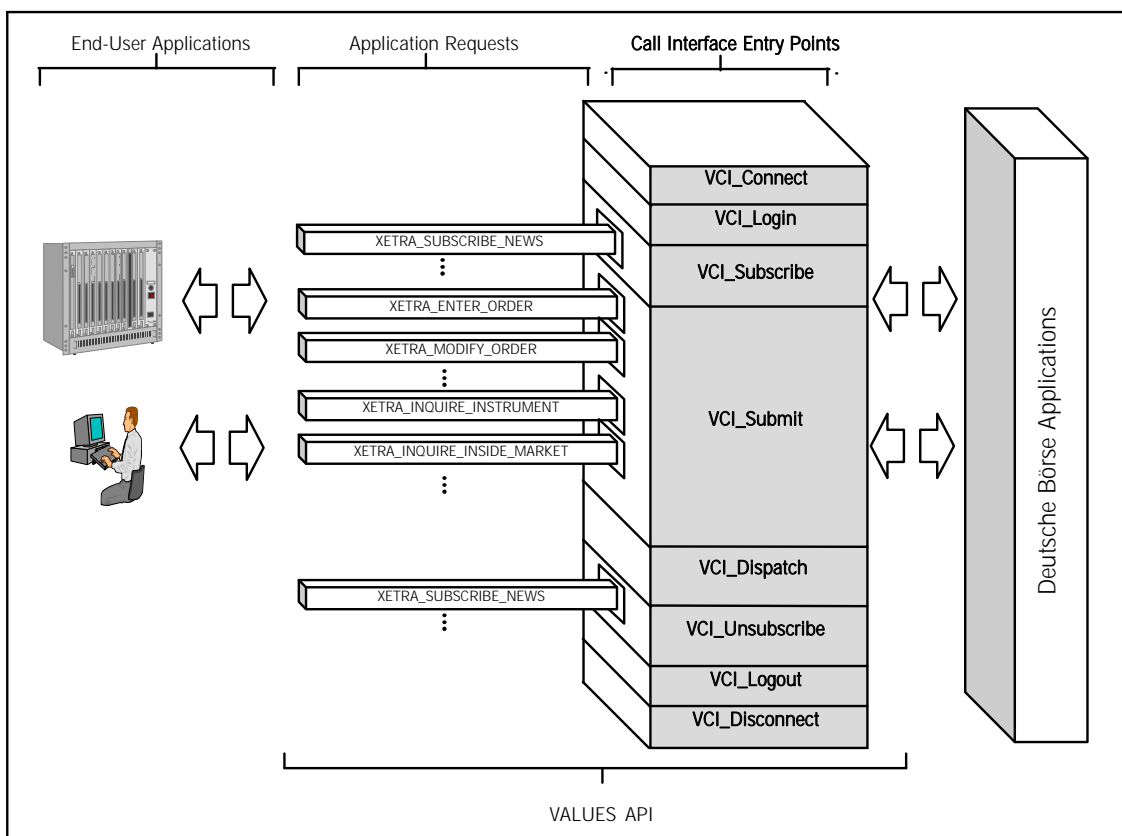


Figure 4.1 - The VALUES API Applications Requests

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

Description Description of the Application Request.

Request ID Request Identifier.

Entry Point VCI Entry Point.

Transaction Class The Transaction Class applicable to the application request. Please refer to section 2.5 - *Excessive Transaction Fees* for details.

RAL Constant The name of Resource Access Level (RAL) constants associated with this request, if applicable.

Request Structure Request Structure Name (defined in Header File Name).

Request Sub-Structure 1

Request Field A

Request Field B

Request Sub-Structure 2

Request Field C

Request Field D

Response Structure Request Structure Name (defined in Header File Name).

Response Sub-Structure 1

Response Field A

Response Field B

Response Sub-Structure 2

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 X160.02.00
CONFIG_DATE 2015-10-09 16:34

5.1 Order Maintenance

5.1.1 Xetra Enter Order

Description The Xetra Enter Order application request is used to enter a Xetra order. Both buy and sell orders are supported by this application request. The field *peakSizeQty* must be filled if the order is an iceberg order; otherwise, it has to be initialized.

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

ordrStrkExecPrc o

rsmorentWs2Rec

buyCod m

ordrQty m

ordrExpDat m

ordrResCod o

trdResTypCod o

ordrTypCod m

ffTxtGrp

userOrdNum o

text o

acctTypCodGrp

acctTypCod m

acctTypNo m

partIdCod

partSubGrpIdCod o

partNoText o

prcRsblChkFlg	m
peakSizeQty	s
netTypCod	r
minAccQty	o
ordrPersInd	o
<u>bestExrMembIdCod</u>	
bestExrIstIdCod	o
bestExrBrnIdCod	o
<u>membExcIdCodObo</u>	
membIstIdCodObo	o
membBrnIdCodObo	o
complianceId	o
matchInstCrossId	o
ordrVolDiscPrc	o

Response Structure: rfhorentT (defined in rfhorent.hxx)

rshorentWsRec

ordrNo	-
ordrExeQty	-
ordrBkQty	-
ordrCnclQty	-
trdResTypCod	-
dateLstUpdDat	-
lnkOrdrNo	-

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 Continuous Auction trading model 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
ordrStrkExecPrc	o
peakSizeQty	cs
netTypCod	r
<u>bestExrMembIdCod</u>	
bestExrIstIdCod	r
bestExrBrnIdCod	r
<u>membExcIdCodObo</u>	
membIstIdCodObo	o
membBrnIdCodObo	o
complianceId	o
matchInstCrossId	o
etsSesId	o
cliOrdrId	o
ordrVolDiscPrc	o
Response Structure:	rfhorentT (defined in rfhorent.hxx)
<u>rshorentWsRec</u>	
ordrNo	-
ordrExeQty	-
ordrBkQty	-
ordrCnclQty	-
trdResTypCod	-
dateLstUpdDat	-
lnkOrdrNo	-

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. To delete a Midpoint Order it is required to set the *ordrTypCod* to *ORDR_TYP_COD_MPO*. For all other order types, the field is optional.

Request ID XETRA_DELETE_ORDER_RID

Entry Point VCI_Submit

Transaction Class Order Transaction

RAL Constant: XETRA_DELETE_ORDER_AR

Request Structure: rfmordelT (defined in rfmordel.hxx)

instGrpIdCod

isinCod m

ordrTypCod o

rsmordelWsRec2

buyCod m

ordrNo m

partIdCod

partSubGrpIdCod o

partNoText o

membExcIdCodObo

membIstIdCodObo o

membBrnIdCodObo o

complianceId o

etsSesId o

cliOrdrId o

Response Structure: rfhordelT (defined in rfhordel.hxx)

rshordelWsRec

ordrQty -

trdResTypCod -

lnkOrdrNo -

ordrNo -

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/trader subgroup (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)

membExcIdCod

 membIstIdCod 0
 membBrnIdCod 0

ownOdrReqGrp

 ordrBuyCod 0
 ordrNo 0
 ordrTypCod 0
 filtLimMin m
 filtLimMax m
 filtDatMin 0
 filtDatMax 0
 filtTimMin 0
 filtTimMax 0
 filtLckStkInd 0

acctTypCodGrp

 acctTypCod mw
 acctTypNo mw

bestExrMembIdCod

 bestExrIstIdCod 0
 bestExrBrnIdCod 0

ffTxtGrpF

 userOrdNumF 0
 textF 0

partIdCod

partSubGrpIdCod	o
partNoText	o
etsSesId	o
cliOrdId	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 (= 9)

instGrpIdCod

isinCod	-
ordrBuyCod	-
ordrStopLim	-
ordrExePrc	-
ordrStrkExecPrc	-
ordrQty	-
ordrExeQty	-
trdResTypCod	-
ordrResCod	-
netTypCod	-
ordrExpDat	-

acctTypCodGrp

acctTypCod	-
acctTypNo	-
ordrTypCod	-
peakSizeQty	-
remPeakQty	-

bestExrMembIdCod

bestExrIstIdCod	-
bestExrBrnIdCod	-

ffTxtGrp

userOrdNum -

text -

ordrNo -

lnkOrdrNo -

tranDatGrp

tranDat -

tranTim -

partIdCod

partSubGrpIdCod -

partNoText -

membOsUsrIdCod

membOsIstIdCod -

membOsBrnIdCod -

partOsIdCod

partOsSubGrpCod -

partOsNoTxt -

dateLstUpdDat -

minAccQty -

ordrPersInd -

ordrCreDat -

ordrCreTim -

ordrTotExeQty -

etsSesId -

cliOrdrId -

matchInstCrossId -

quoteId -

ordrVolDiscPrc -

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. Only orders belonging to the user/trader subgroup (dependent on access rights) are returned.

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>bestExrMembIdCod</u>	
bestExrIstIdCod	o
bestExrBrnIdCod	o
<u>ffTxtGrpF</u>	
userOrdNumF	o
textF	o
<u>partIdCod</u>	
partSubGrpIdCod	o
partNoText	o
etsSesId	o
cliOrdId	o

Response Structure: inqMbrOrdrrRespT (defined in InqMbrOrdrrResp.hxx)

keyDatCtrlBlc -

mliRecCtr -

inqMbrOrdrrRec, repeated by:

INQ_MBR_ORDR_REC_MAX (= 11)

instGrpIdCod

isinCod -

exchXMicId

exchXId -

exchMicId -

ordrBuyCod -

ordrStopLim -

ordrExePrc -

ordrStrkExecPrc -

ordrQty -

ordrExeQty -

trdResTypCod -

ordrResCod -

netTypCod -

ordrExpDat -

acctTypCodGrp

acctTypCod -

acctTypNo -

ordrTypCod -

peakSizeQty -

remPeakQty -

bestExrMembIdCod

bestExrIstIdCod -

bestExrBrnIdCod -

ffTxtGrp

userOrdNum -

text -

ordrNo -

lnkOrdrrNo -

tranDatGrp

tranDat -

tranTim -

partIdCod

partSubGrpIdCod	-
partNoText	-
<u>membOsUsrIdCod</u>	
membOsIstIdCod	-
membOsBrnIdCod	-
<u>partOsIdCod</u>	
partOsSubGrpCod	-
partOsNoTxt	-
dateLstUpdDat	-
minAccQty	-
ordrPersInd	-
ordrCreDat	-
ordrCreTim	-
ordrTotExeQty	-
etsSesId	-
cliOrdrId	-
matchInstCrossId	-
quoteId	-
ordrVolDiscPrc	-

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: inqSpecOrdrReqT (defined in InqSpecOrdrReq.hxx)

keyDatCtrlBlc	m
filtLckStkInd	m
instrSetId	m
<u>instGrpIdCod</u>	
isinCod	mw

Response Structure: inqSpecOrdrRespT (defined in InqSpecOrdrResp.hxx)

keyDatCtrlBlc	-
mliRecCtr	-
<u>inqSpecOrdrRec</u> , repeated by:	
INQ_SPEC_ORDR_REC_MAX (= 16)	
<u>instGrpIdCod</u>	
isinCod	-
<u>exchXMicId</u>	
exchXId	-
exchMicId	-
ordrBuyCod	-
ordrStopLim	-
ordrExePrc	-
ordrQty	-
ordrExeQty	-
trdResTypCod	-
ordrResCod	-

netTypCod	-
ordrExpDat	-
<u>acctTypCodGrp</u>	
acctTypCod	-
acctTypNo	-
ordrTypCod	-
peakSizeQty	-
remPeakQty	-
<u>bestExrMembIdCod</u>	
bestExrIstIdCod	-
bestExrBrnIdCod	-
<u>ffTxtGrp</u>	
userOrdNum	-
text	-
ordrNo	-
lnkOrdrNo	-
<u>tranDatGrp</u>	
tranDat	-
tranTim	-
<u>partIdCodSpec</u>	
specSubGrp	-
specPartNoText	-
membOwnIdCod	-
<u>partIdCodOwn</u>	
partSubGrpCodOwn	-
partNoTextOwn	-
dateLstUpdDat	-
etsSesId	0
cliOrdrId	0
quoteId	0

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>membOsUsrIdCod</u>	
membOsIstIdCod	m
membOsBrnIdCod	m
<u>partOsIdCod</u>	
partOsSubGrpCod	m
partOsNoTxt	o
mliIsinDataCtr	m
<u>mliIsinGrpOo, repeated by:</u>	
MLI_ISIN_GRP_OO_MAX (= 312)	
<u>instGrpIdCod</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

-

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 rfmstoent.hxx)

instGrpIdCod

isinCod m

ordrExePrc m

rsmorentWs2Rec

buyCod m

ordrQty m

ordrExpDat m

ordrResCod m

trdResTypCod o

ordrTypCod m

ffTxtGrp

userOrdNum o

text o

acctTypCodGrp

acctTypCod m

acctTypNo m

partIdCod

partSubGrpIdCod o

partNoText o

prcRsblChkFlg m

ordrStopLim m

netTypCod r

complianceId o
matchInstCrossId o

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)

instGrpIdCod

isinCod m

rsmoredtWs2Rec

buyCod m

ordrNo m

ordrQty cm

ordrExePrc cm

ordrExpDat cm

ordrResCod m

trdResTypCod o

ordrTypCod co

ffTxtGrp

userOrdNum co

text co

acctTypCodGrp

acctTypCod cm

acctTypNo m

partIdCod

partSubGrpIdCod o

partNoText o

dateLstUpdDat f

prcRsblChkFlg cm

ordrStopLim cm

netTypCod r

complianceId o

matchInstCrossId 0

Response Structure: rfhstomoT (defined in rfhstomo.hxx)

rshstomoWsRec

dateLstUpdDat	-
ordrNo	-
ordrBkQty	-
ordrCnclQty	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)

instGrpIdCod

isinCod m

rsmordelWsRec2

buyCod m

ordrNo m

partIdCod

partSubGrpIdCod o

partNoText o

complianceId o

etsSesId o

cliOrdrId o

Response Structure: rfhstodeT (defined in rfhstode.hxx)

rshstodeWsRec

ordrQty -

trdResTypCod -

ordrNo -

5.1.11 Xetra Delete All Orders And Quotes

Description The Xetra Delete All Orders And Quotes application request is used by traders to delete all their 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 quotes get deleted.

Actually, it is not possible to delete orders with this request. The fields *delPersOrdrInd* and *delNonPersOrdrInd* have to be filled with XETRA_CON-ST_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: delAllOrdrQuoReqT (defined in DelAllOrdrQuoReq.hxx)

exchXMicId

exchXId m

exchMicId m

membExcIdCod

membIstIdCod m

membBrnIdCod m

partIdCod

partSubGrpIdCod o

partNoText o

instrSetId o

delQuoInd m

delPersOrdrInd m

delNonPersOrdrInd 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)

mliIsinDataCtr m

mliIsinGrpIm, repeated by:

MLI_ISIN_GRP_IM_MAX (= 20)

instGrpIdCod

isinCod m

Response Structure: pubcstnT (defined in pubcstn.hxx)

dataLen	-
<u>instGrpIdCod</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	-
fmInd	-
srpBidAskInd	-
moiInd	-
prcsStsValCod	-
tranTim	-
cmexInd	-
volInd	-
excpStateInd	-

mtchRng

mtchRngBid	-
mtchRngAsk	-
mtchRngBidQty	-
mtchRngAskQty	-
lstTrdPrcMpo	-
lstTrdQtyMpo	-
totNoTrdMpo	-
instOneDayQtyMpo	-
trdTimMpo	-
crTim	-
crQty	-

exchXMicId

exchXId	-
exchMicId	-
bstOrdPrcInd	-

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
instData3
instGrpIdCod
isinCod m

Response Structure: rfhfumovT (defined in rfhfumov.hxx)

keyDatCtrlBlc -
instData5
instGrpIdCod
isinCod -
bstFimOrdGrp, repeated by:
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
mliIsinDataCtr	m
<u>mliIsinGrpAllTrd, 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 (= 62)	
tranDat	-
tranTim	-
isinCod	-
tradMtchPrc	-
trdQty	-

prcCurrCod	-
trdTyp	-
prcTyp	-

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
membClgIdCod	m
preCurrCod	m
<u>instGrpIdCod</u>	
isinCod	m
<u>acctTypCodGrpP</u>	
acctTypCodP	m
acctTypNoP	m
tranIdNoP	m
tranIdSfxNoP	m
ordrNo	m
dateLstUpdDatP	f
acctTypCod	co
<u>ffTxtGrp</u>	
userOrdNum	co
text	co
fillCurr1	r
fillCurr2	r
fillCurr3	r
<u>membClgStlId</u>	
membClgStlIdLoc	co

membClgStlIdAct 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. The current *bestExrMembIdCod* field group contains the "Broker Id" (Specialist member name) in trades related to instruments traded in the Continuous Auction trading model or the "Counterparty Id" for CCP OTC trades (also for instruments with Continuous Auction trading model).

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

ffTxtGrpF

userOrdNumF os

textF os

membExcIdCodF

membIstIdCodF m

membBrnIdCodF m

partIdCodF

partSubGrpCodF r

partNoF r

membCtpyIdCodF o

membClgStlIdF

membClgStlIdLocF o

membClgStlIdActF o

tranTimBegF	o
tranTimEndF	o
trdTypF	o
netTypCod	r
<u>bestExrMembIdCod</u>	
bestExrIstIdCod	o
bestExrBrnIdCod	o
<u>acctTypCodGrp</u>	
acctTypCod	o
acctTypNo	o
mliIsinDataCtr	m
<u>mliIsinGrpOt, repeated by:</u>	
MLI_ISIN_GRP_OT_MAX (= 312)	
<u>instGrpIdCod</u>	
isinCod	m

Response Structure: rfree030T (defined in rfree030.hxx)

nmsgSuccDataGrpNsdg004

nmsgOneTimGrpNotg002

keyDatCtrlBlc	-
<u>ocur8TimGrp, repeated by:</u>	
OCUR_8_TIM_GRP_MAX (= 8)	
<u>membOsUsrIdCod</u>	
membOsIstIdCod	-
membOsBrnIdCod	-
<u>partOsIdCod</u>	
partOsSubGrpCod	-
partOsNoTxt	-
dateLstUpdDat	-
tranIdNo	-
tranIdSfxNo	-
tranDat	-
tranTim	-
isinCod	-
tradMtchPrc	-
avgTradMtchPrc	-
trdQty	-
netTradQty	-

stlCurrCod	-
prcCurrCod	-
stlCurrExcRat	-
stlAmnt	-
stlDate	-
kindOfDepo	-
<u>membExcIdCod</u>	
membIstIdCod	-
membBrnIdCod	-
<u>partIdCod</u>	
partSubGrpIdCod	-
partNoText	-
<u>acctTypCodGrp</u>	
acctTypCod	-
acctTypNo	-
<u>ffTxtGrp</u>	
userOrdNum	-
text	-
membCtpyIdCod	-
ordrBuyCod	-
mktVal	-
netMktVal	-
membClgIdCod	-
ordrNo	-
membCtpyClgIdCod	-
membKvNo	-
<u>membClgStlId</u>	
membClgStlIdLoc	-
membClgStlIdAct	-
membCtpyKvNo	-
<u>membCtpyClgStlId</u>	
membCpClgStlIdLoc	-
membCpClgStlIdAct	-
bonAcrIntDay	-
bonAcrInt	-
bonNxtAcrIntDayYr	-
bonNxtNoRemCpnPer	-
setlTypCod	-

otcTrdTim	-
trdTyp	-
fillCurr1	-
membCcpClgIdCod	-
ordrComplCod	-
netTypCod	-
<u>bestExrMembIdCod</u>	
bestExrIstIdCod	-
bestExrBrnIdCod	-
<u>otcTrdFlgGrp</u>	
otcTrdFlg1	-
otcTrdFlg2	-
otcTrdFlg3	-
addCost	-
otcTrdDat	-

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 *bestExrMembIdCod* field group contains the "Broker Id" (Specialist member name) in trades related to instruments traded in the Continuous Auction trading model or the "Counterparty Id" for CCP OTC trades (also for instruments with Continuous Auction trading model).

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>ffTxtGrpF</u>	
userOrdNumF	o
textF	o
<u>membExcIdCodF</u>	
membIstIdCodF	m
membBrnIdCodF	m
membCtpyIdCodF	o
<u>membClgStlIdF</u>	
membClgStlIdLocF	o
membClgStlIdActF	o
tranTimBegF	o
tranTimEndF	o
trdTypF	o
<u>bestExrMembIdCod</u>	
bestExrIstIdCod	o
bestExrBrnIdCod	o
<u>acctTypCodGrp</u>	

acctTypCod 0
acctTypNo 0

Response Structure: inqMbrTrdRespT (defined in InqMbrTrdResp.hxx)

keyDatCtrlBlc -
mliRecCtr -

inqMbrTrdRec. repeated by:

INQ_MBR_TRD_REC_MAX (= 8)

membOsUsrIdCod

membOsIstIdCod -
membOsBrnIdCod -

partOsIdCod

partOsSubGrpCod -
partOsNoTxt -

dateLstUpdDat -

tranIdNo -

tranIdSfxNo -

tranDat -

tranTim -

isinCod -

exchXMicId

exchXId -
exchMicId -

tradMtchPrc -

avgTradMtchPrc -

trdQty -

netTradQty -

stlCurrCod -

prcCurrCod -

stlCurrExcRat -

stlAmnt -

stlDate -

kindOfDepo -

membExcIdCod

membIstIdCod -
membBrnIdCod -

partIdCod

partSubGrpIdCod -

partNoText	-
<u>acctTypCodGrp</u>	
acctTypCod	-
acctTypNo	-
<u>ffTxtGrp</u>	
userOrdNum	-
text	-
membCtpyIdCod	-
ordrBuyCod	-
mktVal	-
netMktVal	-
membClgIdCod	-
ordrNo	-
membCtpyClgIdCod	-
membKvNo	-
<u>membClgStlId</u>	
membClgStlIdLoc	-
membClgStlIdAct	-
membCtpyKvNo	-
<u>membCtpyClgStlId</u>	
membCpClgStlIdLoc	-
membCpClgStlIdAct	-
bonAcrIntDay	-
bonAcrInt	-
bonNxtAcrIntDayYr	-
bonNxtNoRemCpnPer	-
setlTypCod	-
otcTrdTim	-
trdTyp	-
fillCurr1	-
membCcpClgIdCod	-
ordrComplCod	-
netTypCod	-
<u>bestExrMembIdCod</u>	
bestExrIstIdCod	-
bestExrBrnIdCod	-
<u>otcTrdFlgGrp</u>	
otcTrdFlg1	-

otcTrdFlg2	-
otcTrdFlg3	-
addCost	-
otcTrdDat	-

5.3.4 Xetra Inquire Own Trade

Description The Xetra Inquire Own Trade application request is used to retrieve specific data for existing trades on subgroup/user level. Filter criteria can be specified to restrict the trades returned. When a trade was reversed, all quantity and market value fields hold negative values. 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 *bestExrMembIdCod* field group contains the "Broker Id" (Specialist member name) in trades related to instruments traded in the Continuous Auction trading model or the "Counterparty Id" for CCP OTC trades (also for instruments with Continuous Auction trading model).

Request ID XETRA_INQUIRE_OWN_TRADE_RID

Entry Point VCI_Submit

Transaction Class Inquiry

RAL Constant: XETRA_INQUIRE_OWN_TRADE_AR

Request Structure: rfrqe030T (defined in rfrqe030.hxx)

nmsgDataGrpNdg005

keyDatCtrlBlc m

nmsgFilterE030

tranDatF m

tranIdNoF o

tranIdSfxNoF o

ffTxtGrpF

userOrdNumF o

textF o

membExcIdCodF

membIstIdCodF r

membBrnIdCodF r

partIdCodF

partSubGrpCodF m

partNoF o

membCtpyIdCodF o

membClgStlIdF

membClgStlIdLocF o

membClgStlIdActF o

tranTimBegF	o
tranTimEndF	o
trdTypF	o
netTypCod	r
<u>bestExrMembIdCod</u>	
bestExrIstIdCod	o
bestExrBrnIdCod	o
<u>acctTypCodGrp</u>	
acctTypCod	o
acctTypNo	o
mliIsinDataCtr	m
<u>mliIsinGrpOt, repeated by:</u>	
MLI_ISIN_GRP_OT_MAX (= 312)	
<u>instGrpIdCod</u>	
isinCod	m

Response Structure: rfree030T (defined in rfree030.hxx)

nmsgSuccDataGrpNsdg004

nmsgOneTimGrpNotg002

keyDatCtrlBlc	-
<u>ocur8TimGrp, repeated by:</u>	
OCUR_8_TIM_GRP_MAX (= 8)	
<u>membOsUsrIdCod</u>	
membOsIstIdCod	-
membOsBrnIdCod	-
<u>partOsIdCod</u>	
partOsSubGrpCod	-
partOsNoTxt	-
dateLstUpdDat	-
tranIdNo	-
tranIdSfxNo	-
tranDat	-
tranTim	-
isinCod	-
tradMtchPrc	-
avgTradMtchPrc	-
trdQty	-
netTradQty	-

stlCurrCod	-
prcCurrCod	-
stlCurrExcRat	-
stlAmnt	-
stlDate	-
kindOfDepo	-
<u>membExcIdCod</u>	
membIstIdCod	-
membBrnIdCod	-
<u>partIdCod</u>	
partSubGrpIdCod	-
partNoText	-
<u>acctTypCodGrp</u>	
acctTypCod	-
acctTypNo	-
<u>ffTxtGrp</u>	
userOrdNum	-
text	-
membCtpyIdCod	-
ordrBuyCod	-
mktVal	-
netMktVal	-
membClgIdCod	-
ordrNo	-
membCtpyClgIdCod	-
membKvNo	-
<u>membClgStlId</u>	
membClgStlIdLoc	-
membClgStlIdAct	-
membCtpyKvNo	-
<u>membCtpyClgStlId</u>	
membCpClgStlIdLoc	-
membCpClgStlIdAct	-
bonAcrIntDay	-
bonAcrInt	-
bonNxtAcrIntDayYr	-
bonNxtNoRemCpnPer	-
setlTypCod	-

otcTrdTim	-
trdTyp	-
fillCurr1	-
membCcpClgIdCod	-
ordrComplCod	-
netTypCod	-
<u>bestExrMembIdCod</u>	
bestExrIstIdCod	-
bestExrBrnIdCod	-
<u>otcTrdFlgGrp</u>	
otcTrdFlg1	-
otcTrdFlg2	-
otcTrdFlg3	-
addCost	-
otcTrdDat	-

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 *bestExrMembIdCod* field group contains the "Broker Id" (Specialist member name) in trades related to instruments traded in the Continuous Auction trading model or the "Counterparty Id" for CCP OTC trades (also for instruments with Continuous Auction trading model).

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>membClgStlIdF</u>	
membClgStlIdLocF	o
membClgStlIdActF	o
tranTimBegF	o
tranTimEndF	o
trdTypF	o
<u>bestExrMembIdCod</u>	
bestExrIstIdCod	o
bestExrBrnIdCod	o
<u>acctTypCodGrp</u>	

acctTypCod	o
acctTypNo	o

Response Structure: inqOwnMbrTrdRespT (defined in InqOwnMbrTrdResp.hxx)

keyDatCtrlBlc	-
mliRecCtr	-

inqOwnMbrTrdRec. repeated by:

INQ_OWN_MBR_TRD_REC_MAX (= 8)

membOsUsrIdCod

membOsIstIdCod	-
membOsBrnIdCod	-

partOsIdCod

partOsSubGrpCod	-
partOsNoTxt	-

dateLstUpdDat -

tranIdNo -

tranIdSfxNo -

tranDat -

tranTim -

isinCod -

exchXMicId

exchXId -

exchMicId -

tradMtchPrc -

avgTradMtchPrc -

trdQty -

netTradQty -

stlCurrCod -

prcCurrCod -

stlCurrExcRat -

stlAmnt -

stlDate -

kindOfDepo -

membExcIdCod

membIstIdCod -

membBrnIdCod -

partIdCod

partSubGrpIdCod -

partNoText	-
<u>acctTypCodGrp</u>	
acctTypCod	-
acctTypNo	-
<u>ffTxtGrp</u>	
userOrdNum	-
text	-
membCtpyIdCod	-
ordrBuyCod	-
mktVal	-
netMktVal	-
membClgIdCod	-
ordrNo	-
membCtpyClgIdCod	-
membKvNo	-
<u>membClgStlId</u>	
membClgStlIdLoc	-
membClgStlIdAct	-
membCtpyKvNo	-
<u>membCtpyClgStlId</u>	
membCpClgStlIdLoc	-
membCpClgStlIdAct	-
bonAcrIntDay	-
bonAcrInt	-
bonNxtAcrIntDayYr	-
bonNxtNoRemCpnPer	-
setlTypCod	-
otcTrdTim	-
trdTyp	-
fillCurr1	-
membCcpClgIdCod	-
ordrComplCod	-
netTypCod	-
<u>bestExrMembIdCod</u>	
bestExrIstIdCod	-
bestExrBrnIdCod	-
<u>otcTrdFlgGrp</u>	
otcTrdFlg1	-

otcTrdFlg2	-
otcTrdFlg3	-
addCost	-
otcTrdDat	-

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

 partSubGrpIdCod 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
<u>exchXMicId</u>	
exchXId	m
exchMicId	m

Response Structure: rfred050T (defined in rfred050.hxx)

<u>exchXMicId</u>	
exchXId	-
exchMicId	-
keyDatCtrlBlc	-
<u>rfred050WsRec</u>	
<u>occXTimGrp3, repeated by:</u>	
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
<u>exchXMicId</u>	
exchXId	m
exchMicId	m

Response Structure: rfred055T (defined in rfred055.hxx)

rfred055WsRec

dateLstUpdDat	-
mesgShfTxt	-
newsDtl	-
<u>exchXMicId</u>	
exchXId	-
exchMicId	-

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	o
dateLstUpdDat	o
reptHisDat	o
reptMbrCrtSltCod	o
rawdMbrCrtSltCod	o
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	-

5.4.6 Xetra Modify Report Selection

Description The Xetra Modify Report Selection application request is used to modify the report selection for a particular user. If inquiring for non-historic data, the request field reptHisDat must be initialized.

Request ID XETRA_MODIFY_REPORT_SELECTION_RID
Entry Point VCI_Submit
Transaction Class not counted

RAL Constant: XETRA_MODIFY_REPORT_SELECTION_AR

Request Structure: rfrqj010T (defined in rfrqj010.hxx)

reptIdCodKey	m
dateLstUpdDat	f
reptHisDat	s
reptMbrCrtSltCod	m
rawdMbrCrtSltCod	o
keyDatCtrlBlc	o

Response Structure: rfrej010T (defined in rfrej010.hxx)

keyDatCtrlBlc	-
<u>ocur50TimGrp2, repeated by:</u>	
OCUR_50_TIM_GRP_2_MAX (= 50)	
reptIdCod	-
reptNam	-
reptPrntFrqCod	-
rawActCod	-
reptMbrCrtSltCod	-
rawdMbrCrtSltCod	-
dateLstUpdDat	a

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 -

5.4.8 Xetra Enter Member Stop/Release

Description The Xetra Enter Member Stop/Release application request allows a clearing member to stop or release trading members.

Request ID XETRA_ENTER_MEMBER_STOP_RELEASE_RID

Entry Point VCI_Submit

Transaction Class not counted

RAL Constant: XETRA_ENTER_MEMBER_STOP_RELEASE_AR

Request Structure: entMembStopRlseReqT (defined in EntMembStopRlseReq.hxx)

membExcIdCodOboMs

membIstIdCodOboMs r

membBrnIdCodOboMs r

membExcIdCod

membIstIdCod m

membBrnIdCod m

membStopRlseInd m

dateLstUpdDat r

Response Structure: entMembStopRlseRespT (defined in EntMembStopRlseResp.hxx)

membExcIdCodOboMs

membIstIdCodOboMs r

membBrnIdCodOboMs r

membExcIdCod

membIstIdCod -

membBrnIdCod -

membStopRlseInd -

dateLstUpdDat -

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)	
	keyDatCtrlBlc	m
Response Structure:	rfrea039T (defined in rfrea039.hxx)	
	keyDatCtrlBlc	-
	<u>rfrea039WsRec</u>	
	mliRecCtr	-
	<u>occXTimGrp6, repeated by:</u>	
	OCC_X_TIM_GRP_6_MAX (= 40)	
	partSubGrpCod1	-
	partNo1	-
	agtInd	-
	propInd	-
	trdrNam	-
	snrInd	-
	betrInd	-
	issrInd	-
	liqProvInd	-
	bestExrInd	-
	defBestRtnngInd	-
	lmInd	-
	<u>defStlId</u>	
	defStlIdLoc	-

defStIdAct	-
maxOrdrVal	-
defOtcAcct	-

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

defBestRtngInd o

lmInd o

defStlId

defStlIdLoc o

defStlIdAct o

maxOrdrVal o

occXTimGrp4, repeated by:

OCC_X_TIM_GRP_4_MAX (= 350)

rescAccLvlNo o

defOtcAcct o

Response Structure: rfrea040T (defined in rfrea040.hxx)

rfrea040WsRec

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

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 optionally *prcsStsValCod* are 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:	XetraIsinSubjectT (defined in subjectXetra.h)
xetraIsinSubject	mw

RAL Constant:	XETRA_SUBSCRIBE_INSIDE_MARKET_AR
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Broadcast Structure:	pubcstnT (defined in pubcstn.hxx)
dataLen	-
<u>instGrpIdCod</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	-
fmInd	r
srpBidAskInd	-
moiInd	-
prcsStsValCod	-
tranTim	-
cmexInd	-
volInd	-
excpStateInd	-
<u>mtchRng</u>	
mtchRngBid	-
mtchRngAsk	-
mtchRngBidQty	-
mtchRngAskQty	-
lstTrdPrcMpo	-
lstTrdQtyMpo	-

totNoTrdMpo	-
instOneDayQtyMpo	-
trdTimMpo	-
crTim	-
crQty	-
<u>exchXMicId</u>	
exchXId	-
exchMicId	-
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: XetraIsinSubjectT (defined in subjectXetra.h)
 xetraIsinSubject mw

RAL Constant: XETRA_SUBSCRIBE_QUOTE_REQUEST_AR

Broadcast Structure: pubcstqT (defined in pubcstq.hxx)

<u>instGrpIdCod</u>	
isinCod	-
qrTim	-
<u>exchXMicId</u>	
exchXId	-
exchMicId	-

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)

<u>instGrpIdCod</u>	
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
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Broadcast Structure:	subStatChgInfoBcastT (defined in SubStatChgInfoBcast.hxx)
statChgClas	-
isinCod	-
statChgTyp	-
prcsStsValCod	-
tranTim	-
<u>exchXMicId</u>	
exchXId	-
exchMicId	-

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	VCL_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	-

exchXMicId

exchXId	-
exchMicId	-

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 persistent orders. This stream contains as well confirmations of order deletions for persistent orders performed during batch processing. 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' message 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.

Please note that every callback invocation contains only one broadcast structure. 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.

The *mliRecCtr* contains the actual number of *trdMchGrp* array elements, thus *appRespBlockSize* should not be used.

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	mw
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>rpbctoc</u>	
resubmitNo	-
<u>instGrpIdCod</u>	
isinCod	-
trnTypId	-
<u>partIdCod</u>	
partSubGrpIdCod	-
partNoText	-
<u>trnUsrTxt</u>	
<u>membOsUsrIdCod</u>	
membOsIstIdCod	-
membOsBrnIdCod	-
<u>partOsIdCod</u>	
partOsSubGrpCod	-
partOsNoTxt	-
<u>tranDatGrp</u>	
tranDat	-
tranTim	-
ordrBuyCod	-
ordrTypCod	-
ordrStopLim	-
ordrExePrc	-
ordrStrkExecPrc	-
ordrQty	-
ordrExeQty	-
remPeakQty	-
peakSizeQty	-
<u>acctTypCodGrp</u>	
acctTypCod	-
acctTypNo	-
ordrNumOld	-
ordrNumNew	-
ordrExpDat	-

ordrResCod	-
lnkOrdrNo	-
trdResTypCod	-
netTypCod	-
<u>bestExrMembIdCod</u>	
bestExrIstIdCod	-
bestExrBrnIdCod	-
bestTrdInd	-
<u>ffTxtGrp</u>	
userOrdNum	-
text	-
dateLstUpdDat	-
ordrVolDiscPrc	-
minAccQty	-
ordrPersInd	-
ordrCreDat	-
ordrCreTim	-
ordrTotExeQty	-
etsSesId	-
cliOrdrId	-
<u>exchXMicId</u>	
exchXId	-
exchMicId	-
matchInstCrossId	-
<u>exeGrp2</u>	
ordrPrtFilCod	-
mliRecCtr	-
<u>trdMtchGrp, repeated by:</u>	
TRD_MTCH_GRP_MAX (= 100)	
tradMtchQty	-
tradMtchPrc	-

5.6.7 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 broadcast type (bcastType) can be set to BCAST_RCV_TRD_CNF = 'A' or BCAST_RCV_CCP_TRD_CNF='G'.</p> <p>The current <i>bestExrMemblIdCod</i> field group contains the "Broker Id" (Specialist member name) in trades related to instruments traded in the Continuous Auction trading model or the "Counterparty Id" for CCP OTC trades (also for instruments with Continuous Auction trading model).</p> <p>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' message 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>
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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	mw
reserved_1	r
reserved_2	r
reserved_3	r

RAL Constant: XETRA_SUBSCRIBE_TRADE_CONFIRMATION_AR

Broadcast Structure: rpbcttcrT (defined in rpbcttcr.hxx)

stmSeqNo	-
isinSeqNo	-

rpbesttc

instGrpIdCod

isinCod -

onBehalfIdCod

membExcIdCod

membIstIdCod -

membBrnIdCod -

partIdCod

partSubGrpIdCod -

partNoText -

trnUsrTxt

membOsUsrIdCod

membOsIstIdCod -

membOsBrnIdCod -

partOsIdCod

partOsSubGrpCod -

partOsNoTxt -

tranDatGrp

tranDat -

tranTim -

tranIdNo -

tranIdSfxNo -

ordrBuyCod -

tradMtchPrc -

trdQty -

acctTypCodGrp

acctTypCod -

acctTypNo -

ordrNo -

ffTxtGrp

userOrdNum -

text -

stlCurrCod -

prcCurrCod -

stlCurrExcRat -

stlAmnt -

stlDate -

kindOfDepo -

mktVal	-
membKvNo	-
membClgIdCod	-
<u>membClgStlId</u>	
membClgStlIdLoc	-
membClgStlIdAct	-
membCtpyIdCod	-
membCtpyKvNo	-
membCtpyClgIdCod	-
<u>membCtpyClgStlId</u>	
membCpClgStlIdLoc	-
membCpClgStlIdAct	-
bonAcrIntDay	-
bonAcrInt	-
setlTypCod	-
trdTyp	-
xetraIssrMnem	-
bonCpnRat	-
bonLstCpnDevInd	-
dispo	-
dateLstUpdDat	-
fillCurr1	-
membCcpClgIdCod	-
ordrComplCod	-
feesCurrTypCod	-
feesTypInd	-
feeAmt	-
netTypCod	-
netTradQty	-
avgTradMtchPrc	-
netMktVal	-
<u>bestExrMembIdCod</u>	
bestExrIstIdCod	-
bestExrBrnIdCod	-
otcTrdTim	-
<u>otcTrdFlgGrp</u>	
otcTrdFlg1	-
otcTrdFlg2	-

otcTrdFlg3	-
<u>exchXMicId</u>	
exchXId	-
exchMicId	-
addCost	-
otcTrdDat	-

5.6.8 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	mw
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>rpbcastot</u>	
trnTypId	-
<u>instGrpIdCod</u>	
isinCod	-
<u>membExcIdCod</u>	
membIstIdCod	-
membBrnIdCod	-
<u>partIdCodPic002</u>	
partSubGrpCod	-

partNo	-
<u>acctTypCodGrp</u>	
acctTypCod	-
acctTypNo	-
<u>ffTxtGrp</u>	
userOrdNum	-
text	-
<u>membIdCodCtpy</u>	
membIstIdCodCtpy	-
membBrnIdCodCtpy	-
<u>partIdCodCtpy</u>	
partSubGrpCodCtpy	-
partNoCtpy	-
<u>partOsIdCod</u>	
partOsSubGrpCod	-
partOsNoTxt	-
<u>tranDatGrp</u>	
tranDat	-
tranTim	-
buyCod	-
dateLstUpdDat	-
otcAppFlg	-
stlDate	-
setlMd	-
tranIdNo	-
tradMtchPrc	-
trdQty	-
trdOtcSetlInd	-
trdOtcRptInd	-
trdRptSts	-
untOfQotn	-
execVenuId	-
prcAltMktInd	-
prcNegoInd	-
currTypCod	-
currExchRat	-
trdPtfloInd	-
blkTrdDelyInd	-

onExOffOBFlag	-
bicEntNo	-
otcTrdDat	-
otcTrdTim	-
prcAlrtCod	-
qtyAlrtCod	-
<u>otcTrdFlgGrp</u>	
otcTrdFlg1	-
otcTrdFlg2	-
otcTrdFlg3	-
utcTimDiff	-
<u>exchXMicId</u>	
exchXId	-
exchMicId	-
noCcpInd	-
addCost	-
submitterIdCod	-

5.6.9 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	mw
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>instGrpIdCod</u>	
isinCod	-
<u>tranDatGrp</u>	
tranDat	-
tranTim	-
ordrBuyCod	-
ordrQty	-

membExcIdCod

membIstIdCod -
membBrnIdCod -

exchXMicId

exchXId -
exchMicId -

5.6.10 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)
xetraIsinSubject mw

RAL Constant: XETRA_SUBSCRIBE_ALL_TRADE_PRICES_AR

Broadcast Structure: subAllTrdBcastT (defined in SubAllTrdBcast.hxx)

tranTim	-
isinCod	-
tradMtchPrc	-
trdQty	-
prcCurrCod	-
trdTyp	-
prcTyp	-
actnCod	-
msgIdNo	-
<u>exchXMicId</u>	
exchXId	-
exchMicId	-

5.6.11 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	-
etsSesId	o
mktRstInd	-
instrSetId	-
<u>instGrpIdCod</u>	
isinCod	-
<u>exchXMicId</u>	
exchXId	-
exchMicId	-
prcsStsValCod	-

resubmitNo	-
trnTypId	-
<u>partIdCodSpec</u>	
specSubGrp	-
specPartNoText	-
membOwnIdCod	-
<u>partIdCodOwn</u>	
partSubGrpCodOwn	-
partNoTextOwn	-
<u>tranDatGrp</u>	
tranDat	-
tranTim	-
ordrBuyCod	-
ordrTypCod	-
ordrStopLim	-
ordrExePrc	-
ordrQty	-
ordrExeQty	-
remPeakQty	-
peakSizeQty	-
<u>acctTypCodGrp</u>	
acctTypCod	-
acctTypNo	-
ordrNumOld	-
ordrNumNew	-
cliOrdrId	0
ordrExpDat	-
ordrResCod	-
lnkOrdrNo	-
trdResTypCod	-
netTypCod	-
<u>bestExrMembIdCod</u>	
bestExrIstIdCod	-
bestExrBrnIdCod	-
bestTrdInd	-
<u>ffTxtGrp</u>	
userOrdNum	-
text	-

quoteId	-
dateLstUpdDat	-
ordrPrtFilCod	-
<u>trdMtchGrp</u>	
tradMtchQty	-
tradMtchPrc	-

5.6.12 Xetra Subscribe Issuer Specific Information

Description	<p>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.</p> <p>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 <i>isinCod</i> 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.</p> <p>The user authorization given by the RAL is not validated by the Xetra system.</p>
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Request ID	XETRA_PRIVATE_ISSUER_STREAM_TYPE
Entry Point	VCI_Subscribe
Stream Quality	Recoverable
Transaction Class	not counted

Subject Structure: subIssrSpcInfoSubjectT (defined in SubIssrSpcInfoSubj.hxx)
stream (appStreamIdT)
memberId m
bcastType m

RAL Constant: XETRA_SUBSCRIBE_ISSUER_STREAM_AR

Broadcast Structure: subIssrSpcInfoBcastT (defined in SubIssrSpcInfoBcast.hxx)
stmSeqNo -
mktRstInd -
exchXMicId
exchXId -
exchMicId -
instrSetId -
instGrpIdCod
isinCod -
partIdCod
partSubGrpIdCod -
partNoText -

prcsStsValCod	-
potExecQty	-

5.6.13 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)

stmId
membExcIdCod
membIstIdCod m
membBrnIdCod m
bcastType m
startStmSeqNo m
stopStmSeqNo m
keyDatCtrlBlc m

Response Structure: rfreretrT (defined in rfreretr.hxx)

keyDatCtrlBlc -
reTransData -

5.6.14 Xetra Subscribe Matching Event

Description	<p>This application request is used to subscribe to the private broadcast data stream for matching events occurred for orders and quotes. The stream contains execution confirmations for matched orders and quotes of the member.</p> <p>Furthermore it delivers information about events, which are not generated by the member but affect individual or all orders or quotes of this member. In case of a Market Reset event a member who has entered quotes or non-persistent orders for the affected instrument on this business day one confirmation about the deletion of the quotes and/or nonpersistent orders is sent within this stream.</p> <p>The stream contains an 'End of Stream' message, which indicates that the last Matching Event for that day has been sent. The 'End of Stream' message 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 <i>isinCod</i> field - do not access further fields before checking for these special messages.</p> <p>Members are informed about the deletion of Designated Sponsor quotes and non-persistent Designated Sponsor account orders due to reaching or exceeding at least one market maker protection limit in one message. In this message, the <i>isinCod</i> field will be filled with one affected <i>isin</i> of the instrument group where a limit has been reached or exceeded. The market reset indicator will be set to the new valid value indicating a 'deletion due to market maker protection'.</p> <p>The type of this broadcast (<i>bcastType</i>) is BCAST_MTCH_EVNT.</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)

<u>stream (appStreamIdT)</u>	
memberId	m
bcastType	m
isinCod	mw
reserved_1	r
reserved_2	r

reserved_3 r

RAL Constant: XETRA_SUBSCRIBE_MATCHING_EVENT_AR

Broadcast Structure: subMtchEvtBcastT (defined in SubMtchEvtBcast.hxx)

stmSeqNo -

mktRstInd -

instrSetId -

instGrpIdCod

isinCod -

trnTypId -

partIdCod

partSubGrpIdCod -

partNoText -

trnUsrTxt

membOsUsrIdCod

membOsIstIdCod -

membOsBrnIdCod -

partOsIdCod

partOsSubGrpCod -

partOsNoTxt -

tranDatGrp

tranDat -

tranTim -

ordrPersInd -

etsSesId -

cliOrdrId -

ordrCreDat -

ordrCreTim -

ordrPrioDat -

ordrPrioTim -

ordrTotExeQty -

ordrBuyCod -

ordrTypCod -

ordrStopLim -

minAccQty -

ordrExePrc -

ordrStrkExecPrc -

ordrQty	-
ordrExeQty	-
remPeakQty	-
peakSizeQty	-
<u>acctTypCodGrp</u>	
acctTypCod	-
acctTypNo	-
ordrNumOld	-
ordrNumNew	-
ordrExpDat	-
ordrResCod	-
InkOrdrNo	-
trdResTypCod	-
netTypCod	-
<u>bestExrMembIdCod</u>	
bestExrIstIdCod	-
bestExrBrnIdCod	-
bestTrdInd	-
<u>ffTxtGrp</u>	
userOrdNum	-
text	-
dateLstUpdDat	-
lstEvtfTrnInd	-
ordrPrtFilCod	-
<u>exchXMicId</u>	
exchXId	-
exchMicId	-
ordrVolDiscPrc	-
matchInstCrossId	-
quoteId	-
mliRecCtr	-
<u>trdMtchGrp, repeated by:</u>	
TRD_MTCH_GRP_MAX (= 100)	
tradMtchQty	-
tradMtchPrc	-

5.6.15 Xetra Subscribe Private Member Message

Description The Xetra Subscribe Private Member Message subscription is used to subscribe to the private broadcast data stream for dissemination of information messages triggered by specific events and alerts. Currently member stop, release and trading risk limit halt/unhalt events are included. The user authorization given by the RAL is not validated by the Xetra system.

Request ID XETRA_SUBSCRIBE_PRIVATE_MEMBER_MESSAGE
Entry Point VCI_Subscribe
Stream Quality Recoverable
Transaction Class not counted

Subject Structure: subPrivMembMsgSubjectT (defined in SubPrivMembMsgSubject.hxx)

memberId	m
bcastType	m

RAL Constant: XETRA_SUBSCRIBE_PRIVATE_MEMBER_MSG_AR

Broadcast Structure: subPrivMembMsgBcastT (defined in SubPrivMembMsgBcast.hxx)

stmSeqNo	-
<u>instGrpIdCod</u>	
isinCod	-
<u>tranDatGrp</u>	
tranDat	-
tranTim	-
membStopRlseInd	-
msgTxt	-
<u>membExcIdCod</u>	
membIstIdCod	-
membBrnIdCod	-
membClgIdCod	-

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. If supported by the exchange single sided Designated Sponsor quotes are possible as well. 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)

instGrpIdCod

isinCod m

rsmquentWs2Rec

acctTypCodGrp

acctTypCod m

acctTypNo m

quoExePrcSel s

quoQtySel s

quoExePrcBuy s

quoQtyBuy s

ffTxtGrp

userOrdNum o

text o

trdResTypCod o

quotTypInd o

netTypCod r

bestBdryAsk s

bestRsrvQtyAsk	s
bestBdryBid	s
bestRsrvQtyBid	s
stlCurrExcRat	o
complianceId	o
matchInstCrossId	o
prcRsblChkFlg	m

Response Structure: rfhquentT (defined in rfhquent.hxx)

rshquentWsRec

trdBkQtyAsk	-
trdBkQtyBid	-
trdCnclQtyAsk	-
trdCnclQtyBid	-
trdExcQtyAsk	-
trdExcQtyBid	-
ordrNoBuy	-
ordrNoSel	-

5.7.2 Xetra Enter Mass Quote

Description The Xetra Enter Mass Quote application request is used by Issuers, Specialists, Designated Sponsors and Liquidity Managers. It is not possible to enter BEST Quotes.

Please note that a quote with a buy or sell quantity of zero is still a valid quote. All quotes are processed in order.

All ISINs must belong to the same set.

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)

acctTypCodGrp

acctTypCod m

acctTypNo m

prcRsblChkFlg m

complianceId o

matchInstCrossId o

mliRecCtr m

entMasQuoGrp, repeated by:

ENT_MAS_QUO_GRP_MAX (= 70)

quotTypInd m

instGrpIdCod

isinCod m

quoExePrcSel o

quoQtySel o

quoExePrcBuy o

quoQtyBuy o

Response Structure: entMasQuoRespT (defined in EntMasQuoResp.hxx)

masQuoSts -

mliRecCtr -

entMasQuoRec, repeated by:

ENT_MAS_QUO_REC_MAX (= 70)

rtnCod	-
<u>instGrpIdCod</u>	
isinCod	-
trdBkQtyAsk	-
trdBkQtyBid	-
smpCnclAskInd	-
smpCnclBidInd	-
trdExcQtyAsk	-
trdExcQtyBid	-
ordrNoBuy	-
ordrNoSel	-

5.7.3 Xetra Delete Quote

Description The Xetra Delete Quote application request is used by Issuers, Specialists, Liquidity Managers 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).

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>instGrpIdCod</u>	
isinCod	m
<u>acctTypCodGrp</u>	
acctTypCod	m
acctTypNo	m
complianceId	o

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	mw
acctTypNo	mw
keyDatCtrlBlc	m
mliIsinDataCtr	m

mliIsinGrpOo, repeated by:

MLI_ISIN_GRP_OO_MAX (= 312)

instGrpIdCod

isinCod	m
userOrdNum	o
text	o

Response Structure: rfhiq01T (defined in rfhiq01.hxx)

keyDatCtrlBlc	-
mliRecCtr	-

quoAry2, repeated by:

QUO_ARY_2_MAX (= 14)

instGrpIdCod

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	-
matchInstCrossId	-

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. The set specific heart beating is possible only for instruments in the Issuer/Specialist trading model. 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)

membExcIdCodOboMs

membIstIdCodOboMs r

membBrnIdCodOboMs r

partSubGrpCodOboMs 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)

<u>membExcIdCodOboMs</u>	
membIstIdCodOboMs	r
membBrnIdCodOboMs	r
partSubGrpCodOboMs	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 *quoDelIndD* 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)

membExcIdCodOboMs

membIstIdCodOboMs r

membBrnIdCodOboMs r

partSubGrpCodOboMs r

acctTypCod m

quoDelInd m

instrSetId o

Response Structure: No specific response structure

5.8 Quote and Cross 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.

The Xetra Enter Quote Request can also be used in the Continuous Auction Trading model. The Specialist receives that quote request.

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)

<u>instGrpIdCod</u>	
isinCod	m
<u>rsmqreqWsRec</u>	
buyCod	o
ordrQty	o
complianceId	o

Response Structure: No specific response structure

5.8.2 Xetra Specialist Enter Quote Request Reply Request

Description This request allows the Specialist to respond to the Order Flow Providers (OFP) quote request.

Request ID XETRA_SPEC_ENTER_QUOTE_REQ_REPLY_REQUEST_RID
Entry Point VCI_Submit
Transaction Class not counted

RAL Constant: XETRA_SPEC_ENTER_QUOTE_REQ_REPLY_AR

Request Structure: SpecEntQuoteReqReplyReqT (defined in SpecEntQuoteReqReplyReq.hxx)

instGrpIdCod

isinCod m

membExcIdCod

membIstIdCod m

membBrnIdCod m

rsmQuoReqRespWsRec

quoExePrcSel o

quoQtySel o

quoExePrcBuy o

quoQtyBuy o

quoteId m

quoReqRejReasonCod o

Response Structure: SpecEntQuoteReqReplyRespT (defined in SpecEntQuoteReqReplyResp.hxx)

dateLstUpdDat -

5.8.3 Xetra Enter Cross Request

Description The Xetra Enter Cross Request application request is used to enter cross requests. Only status information is returned as response data.

Request ID XETRA_ENTER_CROSS_REQUEST_RID

Entry Point VCI_Submit

Transaction Class not counted

RAL Constant: XETRA_ENTER_CROSS_REQUEST_AR

Request Structure: entCrsReqReqT (defined in EntCrsReqReq.hxx)

instGrpIdCod

isinCod m

crQty m

complianceId o

Response Structure: No specific response structure

5.9 Market Maker Protection

5.9.1 Xetra Inquire Market Maker Protection Limits

Description This application request serves to inquire the market maker protection limits of Designated Sponsors for the subgroup/instrument group combinations of a member.

Newly entered/modified values are activated as soon as the direct response is received even if the inquiry, which was send immediately afterwards still shows something different. The recommendation is to inquire again.

Request ID XETRA_INQUIRE_MMP_LIM_RID
Entry Point VCI_Submit
Transaction Class not counted

RAL Constant: XETRA_MAINTAIN_MMP_LIMITS_AR

Request Structure: inqMMPLimReqT (defined in InqMMPLimReq.hxx)

keyDatCtrlBlc	m
<u>instGrpDefGrp</u>	
instGrpCod	o

Response Structure: inqMMPLimRespT (defined in InqMMPLimResp.hxx)

keyDatCtrlBlc	-
mliRecCtr	-
<u>mmpRec. repeated by:</u>	
MMP_REC_MAX (= 50)	
<u>instGrpDefGrp</u>	
instGrpCod	-
volLim	-
deltaVolLim	-
qtyLim	-
deltaQtyLim	-
prctVolLim	-
prctQtyLim	-
noExecLim	-
timIntvlSec	-

5.9.2 Xetra Modify Market Maker Protection Limits

Description This application request serves to provide enhanced risk control features to Designated Sponsors. It allows setting seven different threshold values for the execution of Designated Sponsor quotes and non-persistent Designated Sponsor orders for each instrument group/member/subgroup combination. These thresholds then will be monitored within the matching process during continuous trading. Once any of these limits is reached or exceeded through execution of a Designated Sponsor quote or Designated Sponsor non-persistent order, all Designated Sponsor quotes and Designated Sponsor non-persistent orders entered by this instrument group/member subgroup combination will be deleted.

Setting any limit quantity to zero will disable the respective threshold monitoring.

Setting the time interval in seconds to zero will delete the respective threshold configuration.

Request ID XETRA_MODIFY_MMP_LIM_RID
Entry Point VCI_Submit
Transaction Class not counted

RAL Constant: XETRA_MAINTAIN_MMP_LIMITS_AR

Request Structure: modMMPLimReqT (defined in ModMMPLimReq.hxx)

mmpRec

instGrpDefGrp

instGrpCod	m
volLim	o
deltaVolLim	o
qtyLim	o
deltaQtyLim	o
prctVolLim	o
prctQtyLim	o
noExecLim	o
timIntvlSec	m

Response Structure: modMMPLimRespT (defined in ModMMPLimResp.hxx)

dateLstUpdDat -

5.10 OTC Processing (Xetra Trade Entry)

OTC (Over The Counter) trades are negotiated outside Xetra between two members and entered into Xetra for settlement and/or reporting purposes. It is distinguished between Xetra OTC trades that are entered for settlement purposes and Trade Reports that are entered for reporting purposes only. Xetra OTC trades can also be enriched with reporting information; in this case the OTC trade is entered both for settlement and reporting. Trade reporting information is disseminated via CEF to subscribed data vendors and CEF clients.

A Xetra OTC trade can be entered by the buyer or the seller of the OTC trade. All open Xetra OTC trades for the trader can be inquired. Not approved Xetra OTC trades can be deleted by the trader. To store the open Xetra OTC trades, the Open OTC Trades book is used on the Xetra back end. Approved Xetra OTC trades are handled as regular trades in Xetra.

Trade reports or the reporting information of a Xetra OTC trade can be confirmed or cancelled. The confirmation or cancellation is also disseminated to CEF.

5.10.1 Xetra Enter OTC Trade

Description	<p>The Xetra Enter OTC Trade application request is used to</p> <ul style="list-style-type: none">- Enter Xetra OTC Trades (with or without trade reporting information),- Enter trade reports,- Confirm trade reports,- Confirm the reporting part of a Xetra OTC trade. <p>Senior Traders can enter OTC trades on behalf of their subgroup. Trade reports and the reporting information of Xetra OTC trades can be confirmed by submitting Xetra Enter OTC requests with the originally assigned trade number and system time stamp.</p> <p>The first usage column describes the field usage for entering Xetra OTC Trades, the second column describes the case of entering a trade report and the third column describes the case of confirmation of a trade report.</p> <p>The field <i>stlDate</i> is mandatory or optional depending on the content of <i>setlPeriodFlag</i>.</p>
Request ID	XETRA_ENTER_OTC_TRADE_RID
Entry Point	VCI_Submit
Transaction Class	not counted

RAL Constant: XETRA_ENTER_OTC_TRADE_AR, XETRA_ENTER_TRADE_REPORT_AR

Request Structure: rfmotcmaT (defined in rfmotcma.hxx)

instGrpIdCod

isinCod m/m/o

otcMtnGrp

partIdCod

partSubGrpIdCod m

partNoText m

membIdCodCtpy

membIstIdCodCtpy m/o/o

membBrnIdCodCtpy m/o/o

partIdCodCtpy

partSubGrpCodCtpy o

partNoCtpy o

dateLstUpdDat o

buyCod m/o/o

trdQty m/m/o

tradMtchPrc m/m/o

otcTrdDat o

otcTrdTim m/m/o

setlMd m/o/o

setlPeriodFlg s/o/o

stlDate s/o/o

acctTypCodGrp

acctTypCod m/o/o

acctTypNo m/o/o

ffTxtGrp

userOrdNum o

text o

tranIdNo o/o/fm

trdOtcSetlInd m

trdOtcRptInd m

amndConfInd o/o/m

untOfQotn o/m/o

utcTimDiff o/m/o

bicEntNo o/m/o

execVenuId	o/m/o
prcAltMktInd	o/m/o
prcNegoInd	o/m/o
trdPtfloInd	o/m/o
blkTrdDelyInd	o/m/o
onExOffOBFlag	o/m/o
currTypCod	o/m/o
currExchRat	o
<u>otcTrdFlgGrp</u>	
otcTrdFlg1	o
otcTrdFlg2	o
otcTrdFlg3	o
noCcpInd	o
addCost	o

Response Structure: rfhocmaT (defined in rfhocma.hxx)

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

5.10.2 Xetra Enter OTC Trade on Behalf

Description The Xetra Enter OTC Trade Obo application request is used to enter Xetra OTC Trades on behalf of two other member

The field *stlDate* is mandatory or optional depending on the content of *setlPeriodFlag*. Yield traded bonds or basis instruments are not supported.

Request ID XETRA_ENTER_OTC_OBO_TRADE_RID
Entry Point VCI_Submit
Transaction Class not counted

RAL Constant: XETRA_ENT_OTC_OBO_AR

Request Structure: entOtcTrdOboReqT (defined in EntOtcTrdOboReq.hxx)

instGrpIdCod

isinCod m

partIdCodB

partSubGrpIdCodB m

partNoTextB m

membIdCodB

membIstIdCodB m

membBrnIdCodB m

partIdCodS

partSubGrpIdCodS m

partNoTextS m

membIdCodS

membIstIdCodS m

membBrnIdCodS m

ffTxtGrpB

userOrdNumB o

textB o

ffTxtGrpS

userOrdNumS o

textS o

trdQty m

tradMtchPrc m

setlMd m

setlPeriodFlg	s
stlDate	s
currExchRat	o
noCcpInd	o
addCost	o
otcTrdDat	o
otcTrdTim	m

Response Structure: entOtcTrdOboRespT (defined in EntOtcTrdOboResp.hxx)

tranIdNoBuy	-
tranIdNoSell	-

5.10.3 Xetra Delete OTC Trade

Description The Xetra Delete OTC Trade application request is used to

- Delete Xetra OTC Trades (including or without cancellation of trade report information),
- Cancel trade reports.

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.

The first usage column describes the field usage for deleting Xetra OTC Trades, the second column describes the case of cancelling a trade report.

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>instGrpIdCod</u>	
isinCod	m/o
<u>otcMtnGrp</u>	
<u>partIdCod</u>	
partSubGrpIdCod	m
partNoText	m
<u>membIdCodCtpy</u>	
membIstIdCodCtpy	o
membBrnIdCodCtpy	o
<u>partIdCodCtpy</u>	
partSubGrpCodCtpy	o
partNoCtpy	o
dateLstUpdDat	o
buyCod	m/o
trdQty	o
tradMtchPrc	o
otcTrdDat	o
otcTrdTim	o
setlMd	o

setlPeriodFlg	o
stlDate	o
<u>acctTypCodGrp</u>	
acctTypCod	o
acctTypNo	o
<u>ffTxtGrp</u>	
userOrdNum	o
text	o
tranIdNo	m
trdOtcSetlInd	m
trdOtcRptInd	m
amndConfInd	o
untOfQotn	o
utcTimDiff	o
bicEntNo	o
execVenuId	o
prcAltMktInd	o
prcNegoInd	o
trdPfloInd	o
blkTrdDelyInd	o
onExOffOBFlag	o
currTypCod	o
currExchRat	o
<u>otcTrdFlgGrp</u>	
otcTrdFlg1	o
otcTrdFlg2	o
otcTrdFlg3	o
noCcpInd	o
addCost	o

Response Structure: rhotcmaT (defined in rhotcma.hxx)

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

5.10.4 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. Additionally, submitter who have entered OTC trades on behalf can also inquire open OTC trades submitted on behalf. 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: rfhotcinT (defined in rfhotcin.hxx)

keyDatCtrlBlc	-
<u>membExclIdCod</u>	
membIstIdCod	-
membBrnIdCod	-
mliRecCtr	-
<u>otcTrdGrp, repeated by:</u>	
OTC_TRD_GRP_MAX (= 16)	
<u>partIdCodPic002</u>	
partSubGrpCod	-
partNo	-
<u>instGrpIdCod</u>	
isinCod	-
buyCod	-
tranIdNo	-

otcAppFlg	-
<u>acctTypCodGrp</u>	
acctTypCod	-
acctTypNo	-
dateLstUpdDat	-
trdQty	-
tradMtchPrc	-
<u>membIdCodCtpy</u>	
membIstIdCodCtpy	-
membBrnIdCodCtpy	-
<u>partIdCodCtpy</u>	
partSubGrpCodCtpy	-
partNoCtpy	-
<u>tranDatGrp</u>	
tranDat	-
tranTim	-
setlMd	-
stlDate	-
<u>ffTxtGrp</u>	
userOrdNum	-
text	-
<u>partOsIdCod</u>	
partOsSubGrpCod	-
partOsNoTxt	-
trdOtcSetlInd	-
trdOtcRptInd	-
trdRptSts	-
untOfQotn	-
utcTimDiff	-
bicEntNo	-
execVenuId	-
prcAltMktInd	-
prcNegoInd	-
trdPtfloInd	-
blkTrdDelyInd	-
onExOffOBFlag	-
currTypCod	-
currExchRat	-

otcTrdDat	-
otcTrdTim	-
<u>otcTrdFlgGrp</u>	
otcTrdFlg1	-
otcTrdFlg2	-
otcTrdFlg3	-
prcAlrtCod	-
qtyAlrtCod	-
noCcpInd	-
addCost	-
submitterIdCod	-
trnTypId	-

5.10.5 Xetra Approve OTC Trade

Description The Xetra Approve OTC Trade application request is used to approve an open OTC Trade in the Open OTC Trade Book or to accept a reversal request by a counterparty that will lead to an OTC Trade reversal. When an Open OTC Trade is approved, it is removed from the Open OTC Trade Book and added to the normal Trade Book. When an OTC Trade is approved for reversal, it is fully reversed. Senior Traders can approve OTC trades on behalf of their subgroup.

Request ID XETRA_APPROVE_OTC_TRADE_RID

Entry Point VCI_Submit

Transaction Class not counted

RAL Constant: XETRA_APPROVE_OTC_TRADE_AR

Request Structure: rfmotcmaT (defined in rfmotcma.hxx)

instGrpIdCod

isinCod m

otcMtnGrp

partIdCod

partSubGrpIdCod m

partNoText m

membIdCodCtpy

membIstIdCodCtpy o

membBrnIdCodCtpy o

partIdCodCtpy

partSubGrpCodCtpy o

partNoCtpy o

dateLstUpdDat o

buyCod m

trdQty o

tradMtchPrc o

otcTrdDat o

otcTrdTim o

setlMd o

setlPeriodFlg o

stlDate o

acctTypCodGrp

acctTypCod	m
acctTypNo	m

ffTxtGrp

userOrdNum	o
text	o
tranIdNo	m
trdOtcSetlInd	m
trdOtcRptInd	m
amndConfInd	o
untOfQotn	o
utcTimDiff	o
bicEntNo	o
execVenuId	o
prcAltMktInd	o
prcNegoInd	o
trdPtflInd	o
blkTrdDelyInd	o
onExOffOBFlag	o
currTypCod	o
currExchRat	o
<u>otcTrdFlgGrp</u>	
otcTrdFlg1	o
otcTrdFlg2	o
otcTrdFlg3	o
noCcpInd	o
addCost	o

Response Structure: rfhocmaT (defined in rfhocma.hxx)

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

5.10.6 Xetra Reverse OTC Trade

Description The Xetra Reverse Approved OTC Trade application request is used to trigger the reversal processing of an OTC trade.

After an OTC trade is submitted for reversal, the counterparty has to agree to the reversal by using the Xetra Approve OTC Trade application request.

Request ID XETRA_REVERSE_OTC_TRADE_RID
Entry Point VCI_Submit
Transaction Class not counted

RAL Constant: XETRA_REV_APPR_OTC_TRD_AR

Request Structure: revOtcTrdReqT (defined in RevOtcTrdReq.hxx)

tranDat	m
isinCod	m
tranIdNo	m
buyCod	m

Response Structure: No specific response structure

5.10.7 Xetra Add Automatic OTC Approval Settings

Description The Xetra Add OTC Approval settings application request is used to define automatic OTC Approval settings per counterparty. Changes of settings become effective the next online day.

When no instrument group is provided, the automatic approval settings will apply to all OTC trades of the counterparty.

Request ID XETRA_ADD_OTC_APPR_SETTINGS_RID
Entry Point VCI_Submit
Transaction Class not counted

RAL Constant: XETRA_ADD_OTC_APPR_SETTINGS_AR

Request Structure: addAutoOtcApprovalReqT (defined in AddAutoOtcApprovalReq.hxx)

membExcIdCod

membIstIdCod	m
membBrnIdCod	m
membOtcCtpyCod	m
instGrpCod	o
maxTrdAmnt	m
autoRevFlg	m

Response Structure: addAutoOtcApprovalRespT (defined in AddAutoOtcApprovalResp.hxx)

otcAutoApprGrp

membExcIdCod

membIstIdCod	-
membBrnIdCod	-
membOtcCtpyCod	-
dateLstUpdDat	-
instGrpCod	-
maxTrdAmnt	-
autoRevFlg	-

5.10.8 Xetra Delete Automatic OTC Approval Settings

Description The Xetra Delete OTC Approval settings application request is used to delete automatic OTC Approval settings per counterparty. Changes of settings become effective the next online day.

Request ID XETRA_DEL_OTC_APPR_SETTINGS_RID
Entry Point VCI_Submit
Transaction Class not counted

RAL Constant: XETRA_DEL_OTC_APPR_SETTINGS_AR

Request Structure: delAutoOtcApprovalReqT (defined in DelAutoOtcApprovalReq.hxx)

membExcIdCod

membIstIdCod	m
membBrnIdCod	m
membOtcCtpyCod	m
instGrpCod	o
dateLstUpdDat	m

Response Structure: No specific response structure

5.10.9 Xetra Inquire Automatic OTC Approval Settings

Description The Xetra Inquire OTC Approval settings application request is used to retrieve automatic OTC Approval settings per counterparty.

When no instrument group is provided, the automatic approval settings will apply to all OTC trades of the counterparty.

Request ID XETRA_INQ_OTC_APPR_SETTINGS_RID

Entry Point VCI_Submit

Transaction Class not counted

RAL Constant: XETRA_INQ_OTC_APPR_SETTINGS_AR

Request Structure: inqAutoOtcApprovalReqT (defined in InqAutoOtcApprovalReq.hxx)

keyDatCtrlBlc	m
<u>membExcIdCod</u>	
membIstIdCod	m
membBrnIdCod	m
membOtcCtpyCod	m

Response Structure: inqAutoOtcApprovalRespT (defined in InqAutoOtcApprovalResp.hxx)

keyDatCtrlBlc	m
mliRecCtr	m

otcAutoApprGrp, repeated by:

OTC_AUTO_APPR_GRP_75_MAX (= 75)

<u>membExcIdCod</u>	
membIstIdCod	-
membBrnIdCod	-
membOtcCtpyCod	-
dateLstUpdDat	-
instGrpCod	-
maxTrdAmnt	-
autoRevFlg	-

5.10.10 Xetra Modify Automatic OTC Approval Settings

Description The Xetra Modify OTC Approval settings application request is used to modify automatic OTC Approval settings per counterparty. Changes of settings become effective the next online day.

When no instrument group is provided, the automatic approval settings will apply to all OTC trades of the counterparty.

Request ID XETRA_MOD_OTC_APPR_SETTINGS_RID
Entry Point VCI_Submit
Transaction Class not counted

RAL Constant: XETRA_MOD_OTC_APPR_SETTINGS_AR

Request Structure: modAutoOtcApprovalReqT (defined in ModAutoOtcApprovalReq.hxx)

otcAutoApprGrp

membExcIdCod

membIstIdCod	m
membBrnIdCod	m
membOtcCtpyCod	m
dateLstUpdDat	m
instGrpCod	o
maxTrdAmnt	m
autoRevFlg	m

Response Structure: modAutoOtcApprovalRespT (defined in ModAutoOtcApproval-Resp.hxx)

otcAutoApprGrp

membExcIdCod

membIstIdCod	-
membBrnIdCod	-
membOtcCtpyCod	-
dateLstUpdDat	-
instGrpCod	-
maxTrdAmnt	-
autoRevFlg	-

5.11 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. Each "inquire" request/response retrieves data of instrument groups within the currently logged in exchange context.

5.11.1 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 -

mliIsinGrp

mliIsinListGrp2, repeated by:

MLI_ISIN_LIST_GRP_2_MAX (= 320)

instGrpIdCod

isinCod -

5.11.2 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: rfrqdinT (defined in rfrqdin.hxx)

instGrpDefGrp

instGrpCod m

keyDatCtrlBlc m

Response Structure: rfregdinT (defined in rfregdin.hxx)

keyDatCtrlBlc -

instListRetrGrp, repeated by:

INST_LIST_RETR_GRP_MAX (= 65)

instGrpIdCod

isinCod -

wknNo -

instMnem -

instShtNam -

ctrlSegCod r

extrInd -

instTypCod -

5.11.3 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 -

5.11.4 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 -
ocurXTimGrp16, repeated by:
OCUR_X_TIM_GRP_16_MAX (= 68)
instGrpDefGrp
instGrpCod -
instGrpNam -
instGrpTyp -
exchXId -
exchMicId -

5.12 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.

5.12.1 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 -

ocurXTimGrp16, repeated by:

OCUR_X_TIM_GRP_16_MAX (= 68)

instGrpDefGrp

instGrpCod -

instGrpNam -

instGrpTyp -

exchXId -

exchMicId -

5.12.2 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	-
---------------	---

ocurXTimGrp16, repeated by:

OCUR_X_TIM_GRP_16_MAX (= 68)

instGrpDefGrp

instGrpCod	-
------------	---

instGrpNam	-
------------	---

instGrpTyp	-
------------	---

exchXId	-
---------	---

exchMicId	-
-----------	---

5.12.4 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_LICENSES_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 -
occXTimGrp7, repeated by:
OCC_X_TIM_GRP_7_MAX (= 329)
instGrpIdCod
isinCod s

5.12.5 Xetra Inquire BEST Executor Flow Provider

Description The Xetra Inquire BEST Executor Flow Provider application request returns a list of BEST Executor members for which the submitting member is a flow provider.

Request ID	XETRA_INQUIRE_BEST_EXECUTOR_FLOW_PROVIDER_RID
Entry Point	VCL_Submit
Transaction Class	not counted

RAL Constant:	XETRA_INQUIRE_BEST_EXECUTOR_FLOW_PROVIDER_AR
Request Structure:	inqBestExrFlwProvReqT (defined in InqBestExrFlwProvReq.hxx)
keyDatCtrlBlc	m
Response Structure:	inqBestExrFlwProvRespT (defined in InqBestExrFlwProvResp.hxx)
keyDatCtrlBlc	-
mliRecCtr	-
<u>inqBestExrFlwProvRec. repeated by:</u>	
INQ_BEST_EXR_FLW_PROV_REC_MAX (= 500)	
<u>membExcIdCod</u>	
membIstIdCod	-
membBrnIdCod	-
membStsCod	-
susInd	-

5.12.6 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)

mliIsinDataCtr m

inqDefBestExrGrp, repeated by:

INQ_DEF_BEST_EXR_GRP_MAX (= 100)

instGrpIdCod

isinCod m

Response Structure: inqDefBestExrRespT (defined in InqDefBestExrResp.hxx)

mliRecCtr -

inqDefBestExrRec, repeated by:

INQ_DEF_BEST_EXR_REC_MAX (= 100)

instGrpIdCod

isinCod -

membExcIdCod

membIstIdCod -

membBrnIdCod -

dateLstUpdDat -

5.13 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.

5.13.1 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	-

occXTimGrp14, repeated by:

OCC_X_TIM_GRP_14_MAX (= 300)

instGrpIdCod

isinCod	-
---------	---

5.13.2 Xetra Inquire Current Subgroup License

Description The Xetra Inquire Current Subgroup License application request is used to inquire which Designated Sponsor licenses are assigned to a trader subgroup (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_SUBGROUP_BETREUER_LICENSE_RID

Entry Point VCI_Submit

Transaction Class not counted

RAL Constant: XETRA_INQUIRE_CURRENT_SUBGROUP_LICENSE_AR

Request Structure: rfrqa019T (defined in rfrqa019.hxx)

partSubGrpCod	m
licTyp	m
keyDatCtrlBlc	m

Response Structure: rfrea019T (defined in rfrea019.hxx)

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

5.14 GATE Related

This chapter contains application requests related to login and logout to the Exchange application.

5.14.1 Xetra Login

Description This request is used to login to the Xetra Xervices. It is applicable for the Xetra Transaction Xervice and the Xetra Retransmission Xervice. The field "newPw" has to either be initialized or filled with a valid new password.

Entry Point VCI_Login

Transaction Class not counted

RAL Constant: XETRA_LOGIN_AR

Request Structure: XetraLoginAuthorizationDataT (defined in xetra_login.h)

password	m
applicationId	m
newPw	o
<u>exchXMicId</u>	
exchXId	m
exchMicId	m

Response Structure: No specific response structure

5.14.2 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

5.15 Reference Data

This chapter describes application requests used to inquire on relevant instrument reference data. There are no reference data requests for MiFID Instruments. Each request/response retrieves data of instrument groups within the currently logged in exchange context.

5.15.1 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)
instGrpIdCod
isinCod m

Response Structure: rfred027T (defined in rfred027.hxx)
untOfQotn -
ticGrp
ticGrpTbl, repeated by:
TIC_GRP_TBL_MAX (= 20)
ticSize -
ticVal -
sprdMinQty -
sprdTypCod -
sprdFact -
trdMdlTypCod -
clsdBookInd -
mktImbInd -

instSubTypCod	-
instrSetId	-
dispo	-
bonCpnSepaMd	-
xetraIssrMnem	-
issrMembId	-
issrSubGrp	-
specMembId	-
specSubGrp	-
bonCpnRat	-
bonAcrIntUnt	-
bonAcrIntDayAYr	-
bonAcrIntDay	-
bonNoRemCpnPer	-
bonCpnDevgWss	-
bonYldF2	-
bonMrtyDat	-
bonCpnFreq	-
bonRglCpn	-
bonLstCpnPmtDat	-
bonYldCalcMd	-
bonFstCpnPmtDat	-
bonScdCpnPmtDat	-
bonRdmVal	-
bonLstCpnDevgInd	-
warTyp	-
warCat	-
warUnd	-
warStrPrec	-
warSeg	-
stlCurrCod	-
dnomCurrCod	-
minTrdbUnt	-
kindOfDepo	-
conDispDecimal	-
rondLotQty	-
bonYldTrdYldClcMd	-
betrAssInd	-

minIceQty	-
minPeakQty	-
minOrdrSiz	-
minMidPntOrdrVal	-
minHiddOrdrVal	-
mtlOrdrInd	-
mktOrdrInd	-
iceOrdrInd	-
lmtOrdrInd	-
midPntOrdrInd	-
hiddOrdrInd	-
cntcUnt	-
quoBookInd	-
<u>exchXMicId</u>	
exchXId	-
exchMicId	-
netGrpCod	-
postTrdAty	-
sprdMinQtyLm	-
sprdFactLm	-
sprdTypCodLm	-
maxOrdrValBest	-
knockOutInd	-
isixCod	-
<u>licTypGrp</u>	
<u>licTypRec, repeated by:</u>	
LIC_TYP_REC_MAX (= 6)	
licTyp	-

5.15.2 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)

keyDatCtrlBlc m
mliIsinDataCtr m
inqFullInstGrp, repeated by:
INQ_FULL_INST_GRP_MAX (= 650)
instGrpIdCod
isinCod m

Response Structure: inqFullInstRespT (defined in InqFullInstResp.hxx)

keyDatCtrlBlc -
mliRecCtr -
inqFullInstRec, repeated by:
INQ_FULL_INST_REC_MAX (= 7)
rtnCod -
instGrpIdCod
isinCod -
inqFullInstGenGrp
wknNo -
instMnem -
instShtNam -
isixCod -
instSubTypCod -
instTypCod -
ctrlSegCod r

instrSetId	-
conDispDecimal	-
dnomCurrCod	-
<u>instGrpDefGrp</u>	
instGrpCod	-
bonCpnRat	-
xetraIssrMnem	-
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	-
clsdBookInd	-

mktImbInd	-
quoBookInd	-
mktOrdInd	-
lmtOrdInd	-
iceOrdInd	-
mtlOrdInd	-
midPntOrdrInd	-
hiddOrdrInd	-
minIceQty	-
minPeakQty	-
minOrdrSiz	-
minMidPntOrdrVal	-
minHiddOrdrVal	-
cmexInd	-
cmexTyp	-
eqyNxtDivDueDat	-
eqyNxtDivEstdAmt	-
postTrdAty	-
clgLoc	-
<u>exchXMicId</u>	
exchXId	-
exchMicId	-
sprdMinQtyLm	-
sprdFactLm	-
sprdTypCodLm	-
maxOrdrValBest	-
knockOutInd	-
mktSeg	-
mktSegSupl	-
<u>inqFullInstLisGrp</u>	
rondLotQty	-
minTrdbUnt	-
untOfQotn	-
stlCurrCod	-
frstTrdDat	-
lstTrdDat	-
maxSrpQty	-
issrMembId	-

issrSubGrp	-
specMembId	-
specSubGrp	-
<u>licTypGrp</u>	
<u>licTypRec, repeated by:</u>	
LIC_TYP_REC_MAX (= 6)	
licTyp	-
<u>inqFullInstAddGrp</u>	
delOrdFlg	-
instAssCod	-
<u>ticGrp</u>	
<u>ticGrpTbl, repeated by:</u>	
TIC_GRP_TBL_MAX (= 20)	
ticSize	-
ticVal	-
bonAcrIntUnt	-
bonAcrIntDayAYr	-
bonAcrIntDay	-
bonNoRemCpnPer	-
bonCpnDevWss	-
bonYldF2	-
bonCpnFreq	-
betrAssInd	-

5.15.3 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 w

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 -

5.15.4 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: inqHghLvlInstrLisReqT (defined in InqHghLvlInstrLisReq.hxx)

keyDatCtrlBlc m

mliIsinDataCtr m

inqHghLvlInstrLisGrp, repeated by:

INQ_HGH_LVL_INST_LIS_GRP_MAX (= 650)

instGrpIdCod

isinCod m

Response Structure: inqHghLvlInstrLisRespT (defined in InqHghLvlInstrLisResp.hxx)

keyDatCtrlBlc -

mliRecCtr -

inqHghLvlInstrLisRec, repeated by:

INQ_HGH_LVL_INST_LIS_REC_MAX (= 100)

rtnCod -

instGrpIdCod

isinCod -

wknNo -

instMnem -

instShtNam -

extrInd -

instGrpDefGrp

instGrpCod -

instTypCod -

instAssCod -

ctrlSegCod r

5.15.5 Xetra Inquire Instrument Set List

Description The Xetra Inquire Instrument Set List application request is used to request the full list of instrument sets to which instruments are assigned.

Request ID XETRA_INQUIRE_INSTRUMENT_SET_LIST_RID
Entry Point VCI_Submit
Transaction Class not counted

Request Structure: No specific request structure

Response Structure: inqInstSetLisRespT (defined in InqInstSetLisResp.hxx)
 mliRecCtrX -
 inqInstSetLisRec, repeated by:
 INQ_INST_SET_LIS_REC_MAX (= 2000)
 instrSetId -

5.15.6 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. Only non-expired instruments and instruments belonging to the logged in exchange will be returned. 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)

issrMembId	mw
instrSetId	mw
filtSpecInd	mw
skipExpdInstInd	m
keyDatCtrlBlc	m

Response Structure: inqInstSetRespT (defined in InqInstSetResp.hxx)

keyDatCtrlBlc	-
mliRecCtr	-
<u>inqInstSetRec, repeated by:</u>	
INQ_INST_SET_REC_MAX (= 300)	
<u>instGrpIdCod</u>	
isinCod	-
<u>exchXMicId</u>	
exchXId	-
exchMicId	-
issrMembId	-
instrSetId	-

5.15.7 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>instGrpIdCod</u>	
isinCod	mw
instTypCod	mw
instMnem	mw
wknNo	mw
warUnd	mw
ctrlSegCod	r
exchMicId	mw
bonIntRatMin	o
bonIntRatMax	o
minMrtyDat	o
maxMrtyDat	o
xetraIssrMnem	mw
instGrpCod	mw
instSubTypCod	mw

Response Structure: rfhip01T (defined in rfhip01.hxx)

keyDatCtrlBlc	-
mliIsinDataCtr	-
<u>mliIsinGrpIfp, repeated by:</u>	

MLI_ISIN_GRP_IFP_MAX (= 308)

instGrpIdCod

isinCod -

specMemId -

specSubGrp -

warSeg -

instrSetId -

5.16 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.

5.16.1 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)

exchXMicId

exchXId m

exchMicId m

segOrInstFlg m

instGrpIdCod

isinCod mw

ctrlSegCod mw

keyDatCtrlBlc m

Response Structure: inqInstTrdgCntrlRespT (defined in InqInstTrdgCntrlResp.hxx)

keyDatCtrlBlc -

mliRecCtr -

inqInstTrdgCntrlRec, repeated by:

INQ_INST_TRDG_CNTRL_REC_MAX (= 130)

instGrpIdCod

isinCod -

prcsProdState -

volInd -

excpStateInd -

mktOrdIntrInd -

autoStaSwi	-
issrMembId	-
issrSubGrp	-
knockOutInd	-

5.16.2 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* field, only the value SEG_OR_INST_FLG_INSTR is 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)

segOrInstFlg	m
<u>instGrpIdCod</u>	
isinCod	o
ctrlSegCod	r
prcsTrnCod	cm
auctLotInd	cm

Response Structure: No specific response structure

5.17 Decommissioned Requests

The requests listed in this chapter are no longer available via VALUES. The functionality can only be used in the J-Trader GUI.

5.17.1 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.
 This request is no longer available via VALUES. The functionality can only be used in the J-Trader GUI.

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
 defBestRtngInd m
 lmInd m
defStId
 defStIdLoc o
 defStIdAct o
 maxOrdrVal m

occXTimGrp4, repeated by:

OCC_X_TIM_GRP_4_MAX (= 350)

rescAccLvlNo	m
defOtcAcct	o

Response Structure: rfrea040T (defined in rfrea040.hxx)

rfrea040WsRec

trdrNam	-
dateLstUpdDat	a
agtInd	-
propInd	-
snrInd	-
betrInd	-
issrInd	-
liqProvInd	-
bestExrInd	-
defBestRtngInd	-
lmInd	-
<u>defStlId</u>	
defStlIdLoc	-
defStlIdAct	-
maxOrdrVal	-

occXTimGrp4, repeated by:

OCC_X_TIM_GRP_4_MAX (= 350)

rescAccLvlNo	-
defOtcAcct	-

5.17.2 Xetra Modify User

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

This request is no longer available via VALUES. The functionality can only be used in the J-Trader GUI.

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 o

dateLstUpdDat f

agtInd cm

propInd cm

snrInd cm

betrInd cm

issrInd cm

liqProvInd cm

bestExrInd cm

defBestRtngInd cm

lmInd cm

defStlId

defStlIdLoc co

defStlIdAct co

maxOrdrVal co

occXTimGrp4, repeated by:

OCC_X_TIM_GRP_4_MAX (= 350)

rescAccLvlNo cm

defOtcAcct o

Response Structure: rfrea040T (defined in rfrea040.hxx)

rfrea040WsRec

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

5.17.3 Xetra Delete User

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

This request is no longer available via VALUES. The functionality can only be used in the J-Trader GUI.

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

defBestRtngInd o

lmInd o

defStlId

defStlIdLoc o

defStlIdAct o

maxOrdrVal o

occXTimGrp4, repeated by:

OCC_X_TIM_GRP_4_MAX (= 350)

rescAccLvlNo o

defOtcAcct o

Response Structure: No specific response structure

5.17.4 Xetra Add Subgroup Betreuer License

Description The Xetra Add Subgroup Betreuer License application request is used to assign a Designated Sponsor license to a trader subgroup.
This request is no longer available via VALUES. The functionality can only be used in the J-Trader GUI.

Request ID XETRA_ADD_SUBGROUP_BETREUER_LICENCE_RID
Entry Point VCI_Submit
Transaction Class not counted

RAL Constant: XETRA_ADD_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

5.17.5 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.
This request is no longer available via VALUES. The functionality can only be used in the J-Trader GUI.

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

5.17.6 Xetra Add Subgroup Instrument Group Assignment

Description The Xetra Add Subgroup Instrument Group Assignment application request is used to assign an instrument group to a trader subgroup.

This request is no longer available via VALUES. The functionality can only be used in the J-Trader GUI.

Request ID XETRA_ADD_SUBGROUP_INSTRUMENT_GROUP_ASSIGNMENT_RID

Entry Point VCI_Submit

Transaction Class not counted

RAL Constant: XETRA_ADD_SUBGROUP_INSTRUMENT_GROUP_ASSIGNMENT_AR

Request Structure: rfmsigmoT (defined in rfmsigmo.hxx)

partSubGrpCod m

instGrpDefGrp

instGrpCod m

Response Structure: No specific response structure

5.17.7 Xetra Delete Subgroup Instrument Group Assignment

Description The Xetra Delete Subgroup Instrument Group Assignment application request is used to de-assign an instrument group from a trader subgroup.

This request is no longer available via VALUES. The functionality can only be used in the J-Trader GUI.

Request ID XETRA_DELETE_SUBGROUP_INSTRUMENT_GROUP_ASSIGNMENT_RID
Entry Point VCI_Submit
Transaction Class not counted

RAL Constant: XETRA_DELETE_SUBGROUP_INSTRUMENT_GROUP_ASSIGNMENT_AR

Request Structure: rfmsigmoT (defined in rfmsigmo.hxx)
partSubGrpCod m
instGrpDefGrp
instGrpCod m

Response Structure: No specific response structure

5.17.8 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 *membExclCod* fields with spaces.

This request is no longer available via VALUES. The functionality can only be used in the J-Trader GUI.

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

membExcIdCod

membIstIdCod m/o

membBrnIdCod m/o

dateLstUpdDat fm

Response Structure: mtnDefBestExrRespT (defined in MtnDefBestExrResp.hxx)

dateLstUpdDat -

5.17.9 Xetra Inquire Trading Risk Limits

Description This application request serves to inquire the trading limits settings for the member and his subgroups for current and next business day along with the current value of the trade volume counter per each limit if enabled.

This request is not available via VALUES. The functionality can only be used in the J-Trader GUI.

Request ID XETRA_INQUIRE_TRD_RSK_LIM_RID
Entry Point VCI_Submit
Transaction Class not counted

RAL Constant: XETRA_MAINTAIN_TRD_RSK_LIMITS_AR

Request Structure: inqTRLimReqT (defined in InqTRLimReq.hxx)

keyDatCtrlBlc	m
<u>exchXMicId</u>	
exchXId	m
exchMicId	m
partSubGrpCod	o

Response Structure: inqTRLimRespT (defined in InqTRLimResp.hxx)

keyDatCtrlBlc	-
mliRecCtr	-
<u>trlRec, repeated by:</u>	
TRL_REC_MAX (= 50)	
<u>exchXMicId</u>	
exchXId	-
exchMicId	-
partSubGrpCod	-
trdRskLimActFlg	-
calcMethod	-
warnLim	-
haltLim	-
currVol	-

5.17.10 Xetra Modify Trading Risk Limits

Description This application request serves to provide trading risk limits. It allows setting of two different threshold values (warning and halt limits) for one calculation method per exchange/member/subgroup combination. These thresholds will be monitored after the price determination in all Xetra trading models. Once the warning limit is exceeded a message is sent to the member and all his traders who have subscribed to Private Member Messages broadcast. In case that the halt limit is exceeded a message is sent to the member and all his traders who have subscribed to Private Member Messages broadcast. The affected subgroup will be halted and its traders will not be able to enter/modify orders and quotes. All orders and quotes of the affected traders will be deleted. Setting the threshold limits to 0 will disable and delete the trading risk limits for the specified member/subgroup/exchange. In case a subgroup was halted and its trading risk limits are deleted, the subgroup is unhalted again. The trading risk limits can be maintained for the current business day or the next business day.

This request is not available via VALUES. The functionality can only be used in the J-Trader GUI.

Request ID XETRA_MODIFY_TRD_RSK_LIM_RID
Entry Point VCI_Submit
Transaction Class not counted

RAL Constant: XETRA_MAINTAIN_TRD_RSK_LIMITS_AR

Request Structure: modTRLimReqT (defined in ModTRLimReq.hxx)

exchXMicId

exchXId m

exchMicId m

partSubGrpCod m

trdRskLimActFlg m

calcMethod m

warnLim m

haltLim m

Response Structure: modTRLimRespT (defined in ModTRLimResp.hxx)

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 <i>n [, 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 <i>n [, m]</i>	Signed number, stored as an array of $1+n$ digits. The first character is either "+" or "-". The array contains a 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

Valid Values

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.

Limit Values

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.

Explicit

The literals belonging to the valid values constants.

Description

A short textual description of the valid values functional meaning.

Where sent

A reference to the application requests and subscriptions which contain this field in their request and subject structure.

Where received

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)	" +00000000000000"
char[]	Quantity	'0' (ASCII 48)	" +0000000000000000"
char[]	Volume	'0' (ASCII 48)	" +00000000000000"
char[]	Timestamp	'0' (ASCII 48)	"000000000000000000"

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 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'	Designated Sponsor
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 Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Quote
- Xetra Inquire Specialist Order
- Xetra Inquire Trade
- Xetra Subscribe Matching Event
- Xetra Subscribe OTC Information
- Xetra Subscribe Order Execution Confirmation
- Xetra Subscribe Specialist Specific Information
- Xetra Subscribe Trade Confirmation

7.2 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'	Designated Sponsor
ACCT_TYP_COD_PROPRIETARY	'P'	Proprietary
ACCT_TYP_COD_LIQUIDITY_MANAGER	'Q'	Liquidity Manager

Where sent: Xetra Modify Trade

7.3 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 Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Quote
- Xetra Inquire Specialist Order

Xetra Inquire Trade
Xetra Subscribe Matching Event
Xetra Subscribe OTC Information
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Specialist Specific Information
Xetra Subscribe Trade Confirmation

7.4 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

7.5 actnCod

Description A code describing the status of the record, i.e. to be added, to be deleted or to be changed. A blank value indicates that the action was processed during batch.

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

<u>Valid Value</u>	<u>Explicit</u>	<u>Description</u>
ACTN_COD_ADD	'A'	Add
ACTN_COD_CHANGE	'C'	Change (Market Supervision only)
ACTN_COD_DELETE	'D'	Delete
ACTN_COD_UPDATE	'U'	Update
XETRA_CONST_SPACE	' '	

Where received: Xetra Subscribe All Trade Prices

7.6 addCost

Description This field indicates the additional cost of an OTC trade specified by the submitter of an OTC trade. The additional cost is added to the settlement amount.

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

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

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

7.7 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

7.8 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

7.9 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

7.10 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

7.11 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

7.12 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 Inside Market
Xetra Subscribe Inside Market

7.13 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

7.14 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

7.15 autoRevFlg

Description This field holds the auto delete flag settings for automated approval of to be reversed OTC trades.

<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'	OTC Approval Settings also apply for OTC reversals
XETRA_CONST_NO	'N'	OTC Approval Settings do not apply for OTC reversals

Where sent: Xetra Add Automatic OTC Approval Settings
Xetra Modify Automatic OTC Approval Settings

Where received: Xetra Add Automatic OTC Approval Settings
Xetra Inquire Automatic OTC Approval Settings
Xetra Modify Automatic OTC Approval Settings

7.16 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

7.17 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

7.18 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 Execution Confirmation
BCAST_RCV_QUO_REQ	'E'	DS/LM 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_PRIV_MBR_MSG	'L'	Private Member Messages
BCAST_MTCH_EVNT	'M'	Matching Event
BCAST_UNREL_ORDR_CNF	'O'	All Order Execution Confirmation (internal use only)
BCAST_UNREL_QUO_CNF	'R'	Quote Execution Confirmation (internal use only)
BCAST_ATP_INF	'W'	All Trade Prices
BCAST_PUBLIC	'X'	Public Broadcast

Where sent:

- Xetra Request Broadcast Retransmission
- Xetra Subscribe DS/LM Quote Request
- Xetra Subscribe Issuer Specific Information
- Xetra Subscribe Matching Event
- Xetra Subscribe OTC Information
- Xetra Subscribe Order Execution Confirmation
- Xetra Subscribe Private Member Message
- Xetra Subscribe Specialist Specific Information
- Xetra Subscribe Trade Confirmation

7.19 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

7.20 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

7.21 bestExrBrnIdCod

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 Matching Event
- Xetra Subscribe Order Execution Confirmation
- Xetra Subscribe Specialist Specific Information
- Xetra Subscribe Trade Confirmation

7.22 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

7.23 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 Matching Event
- Xetra Subscribe Order Execution Confirmation
- Xetra Subscribe Specialist Specific Information
- Xetra Subscribe Trade Confirmation

7.24 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

7.25 bestRsrvQtyBid

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

<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

7.26 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 Matching Event
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Specialist Specific Information

7.27 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

7.28 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

7.29 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

7.30 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

7.31 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

7.32 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

7.33 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
BON_ACR_INT_CALC_MD_PL	"013"	Poland
BON_ACR_INT_CALC_MD_HU	"014"	Hungary
BON_ACR_INT_CALC_MD_ACT_365_6	"015"	ACT/365(6)
BON_ACR_INT_CALC_MD_BASIS	"016"	Bond Basis

Where received: Xetra Inquire Full Instrument

7.34 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

7.35 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

7.36 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

7.37 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>	<u>Description</u>
BON_CPN_DEV_NORMAL	'0'	Normal
BON_CPN_DEV_SHORTENED	'1'	Shortened
BON_CPN_DEV_EXTENDED	'2'	Prolonged
BON_CPN_DEV_NORMAL_3	'3'	Normal
BON_CPN_DEV_NORMAL_4	'4'	Normal
BON_CPN_DEV_ONE_INTEREST	'5'	One interest due
BON_CPN_DEV_ONE_IRREGULAR	'6'	Irregular
BON_CPN_DEV_SHORTENED_7	'7'	Two interest due, shortened
BON_CPN_DEV_EXTENDED_8	'8'	Two interest due, prolonged
BON_CPN_DEV_SPECIALTY	'9'	Specialty

Where received: Xetra Inquire Full Instrument
Xetra Inquire Instrument

7.38 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

7.39 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

7.40 bonCpnSepaMd

Description The coupon separation method in days.

<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

7.41 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

7.42 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

7.43 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

Where sent: Xetra Inquire Filtered Instrument Profile

7.44 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>	<u>Description</u>
BON_CPN_DEV_NORMAL	'0'	Normal
BON_CPN_DEV_SHORTENED	'1'	Shortened
BON_CPN_DEV_EXTENDED	'2'	Prolonged
BON_CPN_DEV_NORMAL_3	'3'	Normal
BON_CPN_DEV_NORMAL_4	'4'	Normal
BON_CPN_DEV_ONE_INTEREST	'5'	One interest due
BON_CPN_DEV_ONE_IRREGULAR	'6'	Irregular
BON_CPN_DEV_SHORTENED_7	'7'	Two interest due, shortened
BON_CPN_DEV_EXTENDED_8	'8'	Two interest due, prolonged
BON_CPN_DEV_SPECIALTY	'9'	Specialty

Where received: Xetra Inquire Instrument
Xetra Subscribe Trade Confirmation

7.45 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

7.46 bonMrtyDat

Description The maturity date of a bond or a warrant.

<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

7.47 **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

7.48 **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

7.49 **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

7.50 bonNxtIntRat

Description The coupon rate of a bond in the current period.

<u>Type</u>	<u>Size</u>	<u>Format</u>
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.

<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	T
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.

<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	'T'	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, trade reports, or open OTC trades entered as a submitter of an on behalf open 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>
BOOK_IND_OTC	'O'	Retrieve OTC information
BOOK_IND_TRD_REP	'R'	Retrieve trade report information
BOOK_IND_SUBM	'S'	Retrieve submitter on behalf OTC 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	"+9999999999999"
INS_MKT_PRC_FIELD_NOT_VALID	"-9999999999999"
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.

<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	"+9999999999999999"
INS_MKT_PRC_FIELD_NOT_VALID	"-9999999999999999"
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>	<u>Description</u>
BST_ORD_PRC_IND_AUCTION	'A'	Auction
BST_ORD_PRC_IND_CONT	'C'	Continuous trading
BST_ORD_PRC_IND_NO	'N'	None

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').

Type	Size	Format
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 Modify Order
Xetra Modify Stop Order
Xetra Reverse OTC Trade

Where received: Xetra Inquire OTC Trade
Xetra Subscribe OTC Information

7.66 calcMethod

Description This field defines the method for the calculation of the actual volume of a member subgroup. The total volume is calculated as a sum of the buy and sell volumes and the delta volume is calculated by subtracting the sell volume from the buy volume of executed orders and quotes of a member subgroup. Note the values are always absolute.

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

<u>Valid Value</u>	<u>Explicit</u>	<u>Description</u>
TRL_CALC_MD_TOTAL	'T'	Total Traded Volume
TRL_CALC_MD_DELTA	'D'	Delta Traded Volume

Where sent: Xetra Modify Trading Risk Limits

Where received: Xetra Inquire Trading Risk Limits

7.67 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

7.68 cliOrdId

Description This field indicates the user defined client order id. It is only relevant for orders entered via ETS session.

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	CLI_ORDR_ID_LEN(13)	numeric 13

Where sent:

- Xetra Delete Order
- Xetra Delete Stop Order
- Xetra Inquire Member Order
- Xetra Inquire Order
- Xetra Modify Order

Where received:

- Xetra Inquire Member Order
- Xetra Inquire Order
- Xetra Inquire Specialist Order
- Xetra Subscribe Matching Event
- Xetra Subscribe Order Execution Confirmation
- Xetra Subscribe Specialist Specific Information

7.69 clsdBookInd

Description Indicates whether the Order book is closed during auction trading.

<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

7.70 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	"-9999999999999"
INS_MKT_PRC_FIELD_NO_CHANGE	" "

Where received: Xetra Inquire Inside Market
 Xetra Subscribe Inside Market

7.71 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>	<u>Description</u>
CMEX_IND_CUM	'C'	Last trading day before a Capital Adjustment or Dividend. Orders will be deleted for the next trading day
CMEX_IND_EX	'E'	First trading day after Capital Adjustment or Dividend. Open orders have been deleted before start of day
CMEX_IND_ADJ	'A'	First trading day after change of price determination frequency in Continuous Auction: from several auctions to one or vice versa. Open orders have been deleted before start of day.
CMEX_IND_NO_CHG	''	No change
CMEX_IND_REST	''	No event available

Where received: Xetra Inquire Full Instrument
Xetra Inquire Inside Market
Xetra Subscribe Inside Market

7.72 cmexTyp

Description Type indicating whether the last cum/ex transition was because of dividends or rights.

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

<u>Valid Value</u>	<u>Explicit</u>	<u>Description</u>
CMEX_TYP_DIVIDENDS	'D'	Dividends
CMEX_TYP_RIGHTS	'B'	Rights

Where received: Xetra Inquire Full Instrument

7.73 cntcUnt

Description Identifier for the number of units traded in one 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

7.74 complianceId

Description This field contains the algorithm Ids required by the German High Frequency Trading Bill. The maximum length is UInt64.

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	COMPLIANCE_ID_LEN(20)	numeric 20

<u>Limit Value</u>	<u>Explicit</u>	<u>Description</u>
CSHM_MIN_COMPLIANCE_ID_LEN	0	Minimum Limit
CSHM_MAX_COMPLIANCE_ID_LEN	18446744073709551615	Maximum Limit

Where sent:

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

7.75 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

7.76 crossTrdPrc

Description Trade price of subscription trading.

<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

7.77 crossTrdQty

Description Trade quantity of subscription trading.

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

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market

7.78 crossTrdTim

Description Trade time of subscription trading.

<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

7.79 crQty

Description Cross request quantity.

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

Where sent: Xetra Enter Cross Request

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market

7.80 crTim

Description Cross request time.

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	CSHM_TIME_LEN(8)	Time

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market

7.81 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

7.82 currExchRat

Description Currency Exchange Rate. Applied for non-EURO currencies.

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	CURR_EXCH_RAT_LEN(10)	numeric 10, 5

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

Where received: Xetra Inquire OTC Trade
Xetra Subscribe OTC Information

7.83 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

7.84 currVol

Description This field carries the absolute value of the trade volume counter.

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

<u>Limit Value</u>	<u>Explicit</u>	<u>Description</u>
CSHM_MIN_VOL_LIM_LEN	0	Minimum Limit

Where received: Xetra Inquire Trading Risk Limits

7.85 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

7.86 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.

<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 Automatic OTC Approval Settings
Xetra Delete OTC Trade
Xetra Delete User

Xetra Enter Member Stop/Release
Xetra Enter OTC Trade
Xetra Inquire Report Selection List
Xetra Inquire User
Xetra Maintain Default BEST Executor
Xetra Modify Automatic OTC Approval Settings
Xetra Modify Order
Xetra Modify Report Selection
Xetra Modify Stop Order
Xetra Modify User

Where received:

Xetra Add Automatic OTC Approval Settings
Xetra Add User
Xetra Approve OTC Trade
Xetra Delete OTC Trade
Xetra Enter Member Stop/Release
Xetra Enter OTC Trade
Xetra Enter Order
Xetra Enter Stop Order
Xetra Inquire Automatic OTC Approval Settings
Xetra Inquire Default BEST Executor
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 Automatic OTC Approval Settings
Xetra Modify Market Maker Protection Limits
Xetra Modify Order
Xetra Modify Report Selection
Xetra Modify Stop Order
Xetra Modify Trade
Xetra Modify Trading Risk Limits
Xetra Modify User
Xetra Specialist Enter Quote Request Reply Request
Xetra Subscribe Matching Event

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

7.87 **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

7.88 **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

7.89 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

7.90 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

Where received: Xetra Add User
Xetra Inquire User
Xetra Inquire User List
Xetra Modify User

7.91 defOtcAcct

Description This field contains the default OTC account, which is used for Automatic OTC Approval.

<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_PROPRIETARY	'P'	Proprietary

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

7.92 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(35)	alphanumeric 35

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

7.93 defStlIdLoc

Description The default settlement location for the user of a member.

Type	Size	Format
char[]	DEF_STL_ID_LOC_LEN(3)	alphanumeric 3

<u>Valid Value</u>	<u>Explicit</u>	<u>Description</u>
STL_ID_LOC_APK	"APK"	APK - Euroclear Finland
STL_ID_LOC_CIK	"CIK"	CIK - Euroclear Belgium
STL_ID_LOC_IBC	"IBC"	IBC - Iberclear Spain
STL_ID_LOC_MOT	"MOT"	MOT - Monte Titoli Italy
STL_ID_LOC_NEC	"NEC"	NEC - Euroclear Netherlands
STL_ID_LOC_SIC	"SIC"	SIC - Euroclear France
STL_ID_LOC_CBF	"CBF"	CBF - Clearstream Banking Frankfurt
STL_ID_LOC_CBL	"CBL"	CBL - Clearstream Banking Luxembourg
STL_ID_LOC_EOC	"EOC"	EOC - Euroclear Bank
STL_ID_LOC_SIS	"SIS"	SIS - Sega Intersettle
STL_ID_LOC_CCO	"CCO"	CCO - Euroclear UK & Ireland
STL_ID_LOC_OEB	"OEB"	OEB - OeKB Austria
STL_ID_LOC_VPD	"VPD"	VPD - VP Denmark
STL_ID_LOC_HEL	"HEL"	HEL - HELEX Greece
STL_ID_LOC_VPS	"VPS"	VPS - VPS Norway
STL_ID_LOC_INT	"INT"	INT - Interbolsa Portugal
STL_ID_LOC_VPC	"VPC"	VPC - Euroclear Sweden
STL_ID_LOC_KDP	"KDP"	KDP - KDPW Poland

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

7.94 delNonPersOrdrInd

Description This field indicates whether or not all non-persistent 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

Where sent: Xetra Delete All Orders And Quotes

7.95 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 received: Xetra Inquire Full Instrument

7.96 delPersOrdrInd

Description This field indicates whether or not all persistent 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

Where sent: Xetra Delete All Orders And Quotes

7.97 delQuoInd

Description This field indicates 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

7.98 deltaQtyLim

Description This field contains the market maker protection delta quantity limit, which is calculated by subtracting the sell quantity from the buy quantity. Note this value is absolute.

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

<u>Limit Value</u>	<u>Explicit</u>	<u>Description</u>
CSHM_MIN_DELTA_QTY_LIM_LEN	0	Minimum Limit

Where sent: Xetra Modify Market Maker Protection Limits

Where received: Xetra Inquire Market Maker Protection Limits

7.99 deltaVolLim

Description This field contains the market maker protection delta volume limit, which is calculated by subtracting the sell volume from the buy volume. Note this value is absolute.

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

<u>Limit Value</u>	<u>Explicit</u>	<u>Description</u>
CSHM_MIN_DELTA_VOL_LIM_LEN	0	Minimum Limit

Where sent: Xetra Modify Market Maker Protection Limits

Where received: Xetra Inquire Market Maker Protection Limits

7.100 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

7.101 dlyHghPrc

Description Highest trade price recorded for the current day.

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	DLY_HGH_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

7.102 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	"-9999999999999"
INS_MKT_PRC_FIELD_NO_CHANGE	" "

Where received: Xetra Inquire Inside Market
 Xetra Subscribe Inside Market

7.103 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

7.104 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

7.105 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

7.106 etsSesId

Description This field indicates the identifier of an ETS session. It is only relevant for orders entered with cliOrdrId (via ETS session).

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	CSHM_ETS_SES_ID_LEN(4)	numeric 4

Where sent: Xetra Delete Order
Xetra Delete Stop Order
Xetra Inquire Member Order
Xetra Inquire Order
Xetra Modify Order

Where received: Xetra Inquire Member Order
Xetra Inquire Order
Xetra Inquire Specialist Order
Xetra Subscribe Matching Event
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Specialist Specific Information

7.107 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

7.108 **exchIdCod**

Description The Exchange from which external price information originated.

<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_BULGARIA	"BUL"	Bulgarian Stock Exchange
EXCH_ID_COD_CAYMAN	"CAY"	Cayman Islands Stock Exchange
EXCH_ID_COD_DUBLIN	"DUB"	Irish Stock Exchange - Xetra Dublin
EXCH_ID_COD_FRANKFURT	"FRA"	Frankfurt
EXCH_ID_COD_STOXX	"STX"	StoXX
EXCH_ID_COD_XETRA	"ETR"	Xetra
EXCH_ID_COD_MALTA	"MAL"	Malta Stock Exchange
EXCH_ID_COD_VIENNA	"VIE"	Vienna Stock Exchange - Xetra Vienna
EXCH_ID_COD_VIENNA_GAS	"CEG"	Central European Gas Hub
EXCH_ID_COD_BUDAPEST	"BUD"	Budapest Stock Exchange
EXCH_ID_COD_LJUBLJANA	"LJU"	Ljubljana Stock Exchange
EXCH_ID_COD_PRAGUE	"PRA"	Prague Stock Exchange
EXCH_ID_COD_AFRICA	"AFX"	African Stock Exchange
EXCH_ID_COD_RTR	"RTR"	RTR
EXCH_ID_COD_SC1	"SC1"	Structured Products Market 1
EXCH_ID_COD_SC2	"SC2"	Structured Products Market 2
EXCH_ID_COD_SC3	"SC3"	Structured Products Market 3

Where sent: Xetra Subscribe Ticker

Where received: Xetra Inquire Exchange Information
Xetra Subscribe Ticker

7.109 **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_BUL	"BUL"	Bulgarian Stock Exchange
EXCH_MIC_ID_CAYMAN	"CAY"	Cayman Islands Stock Exchange
EXCH_MIC_ID_XETRA_DUBLIN	"DUB"	Irish Stock Exchange - Xetra Dublin
EXCH_MIC_ID_XETRA_FFM	"ETR"	Xetra Frankfurt
EXCH_MIC_ID_EUREX_BONDS	"EUB"	Eurex Bonds
EXCH_MIC_ID_CW_FRANKFURT	"FRA"	Xetra Frankfurt 2
EXCH_ID_COD_MALTA	"MAL"	Malta Stock Exchange
EXCH_MIC_ID_XETRA_VIENNA	"VIE"	Vienna Stock Exchange - Xetra Vienna
EXCH_MIC_ID_XETRA_VIENNA_GAS	"CEG"	Central European Gas Hub
EXCH_MIC_ID_BUDAPEST	"BUD"	Budapest Stock Exchange
EXCH_MIC_ID_LJUBLJANA	"LJU"	Ljubljana Stock Exchange
EXCH_MIC_ID_XETRA_PRAGUE	"PRA"	Prague Stock Exchange
EXCH_MIC_ID_AFRICA	"AFX"	African Stock Exchange
EXCH_ID_COD_SC1	"SC1"	Structured Products Market 1
EXCH_ID_COD_SC2	"SC2"	Structured Products Market 2
EXCH_ID_COD_SC3	"SC3"	Structured Products Market 3
EXCH_MIC_ID_ALL	"ALL"	Exchange indicator for all markets of the Xetra backend environment

Where sent:

- Xetra Delete All Orders And Quotes
- Xetra Inquire Filtered Instrument Profile
- Xetra Inquire Instrument Trading Control
- Xetra Inquire News
- Xetra Inquire News List
- Xetra Inquire Trading Risk Limits
- Xetra Login
- Xetra Modify Trading Risk Limits

Where received:

- Xetra Inquire Current Instrument Group List
- Xetra Inquire Current Subgroup Instrument Group Assignment List
- Xetra Inquire Full Instrument
- Xetra Inquire Inside Market
- Xetra Inquire Instrument
- Xetra Inquire Instrument Group List
- Xetra Inquire Instrument Set
- Xetra Inquire Member Order
- Xetra Inquire Member Trade
- Xetra Inquire News
- Xetra Inquire News List
- Xetra Inquire Own Member Trade
- Xetra Inquire Specialist Order
- Xetra Inquire Subgroup Instrument Group Assignment List
- Xetra Inquire Trading Risk Limits
- Xetra Subscribe All Trade Prices
- Xetra Subscribe DS/LM Quote Request
- Xetra Subscribe Inside Market
- Xetra Subscribe Issuer Specific Information
- Xetra Subscribe Matching Event
- Xetra Subscribe News
- Xetra Subscribe OTC Information
- Xetra Subscribe Order Execution Confirmation
- Xetra Subscribe Quote Request
- Xetra Subscribe Specialist Specific Information
- Xetra Subscribe State Change Information
- Xetra Subscribe Trade Confirmation

7.110 **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

7.111 **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
Xetra Inquire Instrument Trading Control
Xetra Inquire News
Xetra Inquire News List
Xetra Inquire Trading Risk Limits
Xetra Login
Xetra Modify Trading Risk Limits

Where received: Xetra Inquire Current Instrument Group List
Xetra Inquire Current Subgroup Instrument Group Assignment List
Xetra Inquire Full Instrument
Xetra Inquire Inside Market
Xetra Inquire Instrument
Xetra Inquire Instrument Group List
Xetra Inquire Instrument Set
Xetra Inquire Member Order
Xetra Inquire Member Trade
Xetra Inquire News
Xetra Inquire News List
Xetra Inquire Own Member Trade
Xetra Inquire Specialist Order
Xetra Inquire Subgroup Instrument Group Assignment List

Xetra Inquire Trading Risk Limits
Xetra Subscribe All Trade Prices
Xetra Subscribe DS/LM Quote Request
Xetra Subscribe Inside Market
Xetra Subscribe Issuer Specific Information
Xetra Subscribe Matching Event
Xetra Subscribe News
Xetra Subscribe OTC Information
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Quote Request
Xetra Subscribe Specialist Specific Information
Xetra Subscribe State Change Information
Xetra Subscribe Trade Confirmation

7.112 **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

7.113 execVenuId

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

7.114 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

7.115 feeAmt

Description The amount of trading or transaction fees. For netted trades the sum of fees of the netted positions underlying partial executions is sent.

Type	Size	Format
char[]	FEE_AMT_LEN(10)+1	numeric signed 10, 2

Where received: Xetra Subscribe Trade Confirmation

7.116 feesCurrTypCod

Description The currency code of the trading or transaction fees.

Type	Size	Format
char[]	FEES_CURR_TYP_COD_LEN(3)	alphanumeric 3

Where received: Xetra Subscribe Trade Confirmation

7.117 feesTypInd

Description The type of the fees. If the trade or trade modification results from an execution, the value is FEES_TYP_IND_TRADE. If the trade has been modified or reversed, the value is FEES_TYP_IND_TRANSACTION.

Type	Size	Format
char	1	alphanumeric 1

Valid Value	Explicit
FEES_TYP_IND_TRADE	'0'
FEES_TYP_IND_TRANSACTION	'1'

Where received: Xetra Subscribe Trade Confirmation

7.118 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

7.119 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

7.120 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

7.121 **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

7.122 **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

7.123 **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

7.124 **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	"+9999999999999"
MIN_FILT_PRC	"-9999999999999"

Where sent: Xetra Inquire Order

7.125 **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

7.126 **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
XETRA_CONST_SPACE	''	No filter

Where sent: Xetra Inquire Instrument Set

7.127 **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

Where sent: Xetra Inquire Member Order
Xetra Inquire Order

7.128 **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

7.129 **fmInd**

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

7.130 **frstTrdDat**

Description The earliest date for which an instrument becomes tradable.

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	FRST_TRD_DAT_LEN(8)	Date

Where received: Xetra Inquire Full Instrument

7.131 haltLim

Description The field specifies the halt limit for trading risk limits.

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

<u>Limit Value</u>	<u>Explicit</u>	<u>Description</u>
CSHM_MIN_VOL_LIM_LEN	0	Minimum Limit

Where sent: Xetra Modify Trading Risk Limits

Where received: Xetra Inquire Trading Risk Limits

7.132 hiddOrdrInd

Description This field indicates if hidden 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>	<u>Description</u>
XETRA_CONST_YES	'Y'	Yes
XETRA_CONST_NO	'N'	No

Where received: Xetra Inquire Full Instrument
Xetra Inquire 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>	<u>Description</u>
XETRA_CONST_YES	'Y'	Yes
XETRA_CONST_NO	'N'	No

Where received: Xetra Inquire Full Instrument
Xetra Inquire Instrument

7.135 idxVarId

Description Identifier for price index / settlement index information.

<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
XETRA_CONST_SPACE	''	Wildcard (all Instruments)

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

Where sent:

- Xetra Add Automatic OTC Approval Settings
- Xetra Add Subgroup Instrument Group Assignment
- Xetra Delete Automatic OTC Approval Settings
- Xetra Delete Subgroup Instrument Group Assignment
- Xetra Inquire Current Instrument Group
- Xetra Inquire Filtered Instrument Profile
- Xetra Inquire Instrument Group
- Xetra Inquire Market Maker Protection Limits
- Xetra Modify Automatic OTC Approval Settings
- Xetra Modify Market Maker Protection Limits

Where received:

- Xetra Add Automatic OTC Approval Settings
- Xetra Inquire Automatic OTC Approval Settings
- Xetra Inquire Current Instrument Group List
- Xetra Inquire Current Subgroup Instrument Group Assignment List
- Xetra Inquire Full Instrument
- Xetra Inquire High Level Instrument List
- Xetra Inquire Instrument Group List
- Xetra Inquire Instrument List
- Xetra Inquire Market Maker Protection Limits
- Xetra Inquire Subgroup Instrument Group Assignment List
- Xetra Modify Automatic OTC Approval Settings

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

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

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 instOneDayQtyMpo

Description The cumulative volume of units of an instrument traded in midpoint orders during the current business day.

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

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market

7.144 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 Matching Event
- Xetra Subscribe Specialist Specific Information

7.145 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

7.146 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

Where received: Xetra Inquire Full Instrument
Xetra Inquire Instrument

7.147 instTypCod

Description The code of the high level type of instruments.

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	INST_TYP_COD_LEN(3)	alphanumeric 3

<u>Valid Value</u>	<u>Explicit</u>	<u>Description</u>
INST_TYP_COD_EQUITY	"EQU"	Equity
INST_TYP_COD_BOND	"BON"	Bond
INST_TYP_COD_WARRANT	"WAR"	Warrant
INST_TYP_COD_BASIS	"BAS"	Basis Instrument

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

7.148 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. The value ISIN_COD_ETS_SES_LOSS is available in Xetra Vienna only.

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	ISIN_COD_LEN(12)	alphanumeric 12

<u>Valid Value</u>	<u>Explicit</u>	<u>Description</u>
ISIN_COD_EOS	"000000000000"	End Of Stream
ISIN_COD_FMI	"000000000000"	Fast Market Indicator
ISIN_COD_NO_DATA	"000000000001"	No Data
ISIN_COD_INVLD_DATA	"000000000002"	Invalid Data
ISIN_COD_TECH_MKT_RST	"000000000003"	Technical Market Reset
ISIN_COD_ETS_SES_LOSS	"000000000004"	Order deletion due to ETS session loss (VIE only)
ISIN_COD_TRL_DEL	"000000000005"	Order/quote deletion due to Trading Risk Limits
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 Cross Request
- Xetra Enter Mass Quote
- Xetra Enter OTC Trade
- Xetra Enter OTC Trade on Behalf
- 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 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 Reverse OTC Trade
- Xetra Specialist Enter Quote Request Reply Request
- Xetra Subscribe DS/LM Quote Request
- Xetra Subscribe Matching Event
- Xetra Subscribe OTC Information
- Xetra Subscribe Order 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 Matching Event
- Xetra Subscribe OTC Information
- Xetra Subscribe Order Execution Confirmation
- Xetra Subscribe Private Member Message
- Xetra Subscribe Quote Request
- Xetra Subscribe Specialist Specific Information
- Xetra Subscribe State Change Information
- Xetra Subscribe Ticker
- Xetra Subscribe Trade Confirmation

7.149 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

7.150 isixCod

Description The field identifies an instrument with a unique number per Xetra backend environment. In ETS the ISIX is used for most requests instead of the ISIN.

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	ISIX_COD_LEN(10)	numeric 10

Where received: Xetra Inquire Full Instrument
Xetra Inquire Instrument

7.151 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

7.152 issrMembId

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

7.153 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 *issrMembId*) 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

7.154 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.

<u>Type</u>	<u>Size</u>	<u>Format</u>
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 Automatic OTC Approval Settings
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 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 Market Maker Protection Limits
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
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 Trading Risk Limits
Xetra Inquire User List
Xetra Modify Report Selection
Xetra Request Broadcast Retransmission

Where received:

Xetra Inquire All Trades
Xetra Inquire Automatic OTC Approval Settings
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 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 Market Maker Protection Limits
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
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 Trading Risk Limits
Xetra Inquire User List
Xetra Modify Report Selection
Xetra Request Broadcast Retransmission

7.155 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

7.156 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
KNOCK_OUT_IND_LOCKED_KO	'L'	Reserved for internal use

Where received: Xetra Inquire Full Instrument
Xetra Inquire Instrument
Xetra Inquire Instrument Trading Control

7.157 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

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

7.158 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

7.159 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

7.160 lmtOrdInd

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>	<u>Description</u>
XETRA_CONST_YES	'Y'	Yes
XETRA_CONST_NO	'N'	No

Where received: Xetra Inquire Full Instrument
Xetra Inquire Instrument

7.161 lnkOrdNo

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.

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	LNK_ORDR_NO_LEN(13)	numeric 13

Where received:

- Xetra Delete Order
- Xetra Enter Order
- Xetra Inquire Member Order
- Xetra Inquire Order
- Xetra Inquire Specialist Order
- Xetra Modify Order
- Xetra Subscribe Matching Event
- Xetra Subscribe Order Execution Confirmation
- Xetra Subscribe Specialist Specific Information

7.162 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

7.163 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

7.164 IstEvtTrnInd

Description This field indicates whether a matching event broadcast message is the last one related to a given order inside a given transaction.

<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 Matching Event

7.165 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

7.166 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	"-9999999999999"
INS_MKT_PRC_FIELD_NO_CHANGE	" "

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market
Xetra Subscribe Ticker

7.167 IstTrdPrcMpo

Description This field contains the last midpoint order trade price.

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

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market

7.168 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

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market
Xetra Subscribe Ticker

7.169 IstTrdQtyMpo

Description The most recently recorded size of a midpoint order trade concluded in a given instrument.

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

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market

7.170 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

7.171 matchInstCrossId

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

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	MATCH_INST_CROSS_ID_LEN(10)	numeric 10

<u>Limit Value</u>	<u>Explicit</u>	<u>Description</u>
MIN_MATCH_INST_CROSS_ID_LEN	0	Minimum Limit
MAX_MATCH_INST_CROSS_ID_LEN	4294967294	Maximum Limit

Where sent:

- Xetra Enter Mass Quote
- Xetra Enter Order
- Xetra Enter Quote
- Xetra Enter Stop Order
- Xetra Modify Order
- Xetra Modify Stop Order

Where received:

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

7.172 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

7.173 maxOrdrVal

Description The Maximum Order Value is used to limit a trader's order value. In case of limit buy orders or iceberg orders the (overall) order quantity multiplied with the limit is validated against this parameter. For market orders, limit sell orders and market-to-limit orders the reference price multiplied with the order quantity 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

7.174 maxOrdrValBest

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

7.175 maxSrpQty

Description Maximum surplus quantity which can be accepted by a member in the Designated Sponsor order book balancing phase.

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

Where received: Xetra Inquire Full Instrument

7.176 maxTrdAmnt

Description The maximum trade amount of an OTC up to which automatic approval will be executed.

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

Where sent: Xetra Add Automatic OTC Approval Settings
Xetra Modify Automatic OTC Approval Settings

Where received: Xetra Add Automatic OTC Approval Settings
Xetra Inquire Automatic OTC Approval Settings
Xetra Modify Automatic OTC Approval Settings

7.177 membBrnIdCod

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 Add Automatic OTC Approval Settings
Xetra Delete All Orders And Quotes
Xetra Delete Automatic OTC Approval Settings
Xetra Enter Member Stop/Release
Xetra Inquire Automatic OTC Approval Settings
Xetra Inquire Order

Xetra Maintain Default BEST Executor
Xetra Modify Automatic OTC Approval Settings
Xetra Request Broadcast Retransmission
Xetra Specialist Enter Quote Request Reply Request

Where received:

- Xetra Add Automatic OTC Approval Settings
- Xetra Enter Member Stop/Release
- Xetra Inquire Automatic OTC Approval Settings
- Xetra Inquire BEST Executor Flow Provider
- Xetra Inquire Default BEST Executor
- Xetra Inquire Member Trade
- Xetra Inquire OTC Trade
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Trade
- Xetra Modify Automatic OTC Approval Settings
- Xetra Subscribe DS/LM Quote Request
- Xetra Subscribe OTC Information
- Xetra Subscribe Private Member Message
- Xetra Subscribe Trade Confirmation

7.178 **membBrnIdCodB**

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_B_LEN(2)	alphanumeric 2

Where sent: Xetra Enter OTC Trade on Behalf

7.179 **membBrnIdCodCtpy**

Description The name of the location for a Member legal entity, for instance Frankfurt (= FR). Used here in the context of the counterparty.

<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

7.180 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

7.181 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
Xetra Modify Order

7.182 membBrnIdCodOboMs

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 Enter Heartbeat
Xetra Enter Member Stop/Release
Xetra Start Heartbeat
Xetra Stop Heartbeat

Where received: Xetra Enter Member Stop/Release

7.183 membBrnIdCodS

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_S_LEN(2)	alphanumeric 2

Where sent: Xetra Enter OTC Trade on Behalf

7.184 membCcpClgIdCod

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

7.185 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 Private Member Message
Xetra Subscribe Trade Confirmation

7.186 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(35)	alphanumeric 35

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

7.187 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(35)	alphanumeric 35

Where sent: Xetra Inquire Member Trade
Xetra Inquire Own Member Trade
Xetra Inquire Own Trade
Xetra Inquire Trade

7.188 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

<u>Valid Value</u>	<u>Explicit</u>	<u>Description</u>
STL_ID_LOC_APK	"APK"	APK - Euroclear Finland
STL_ID_LOC_CIK	"CIK"	CIK - Euroclear Belgium
STL_ID_LOC_IBC	"IBC"	IBC - Iberclear Spain
STL_ID_LOC_MOT	"MOT"	MOT - Monte Titoli Italy
STL_ID_LOC_NEC	"NEC"	NEC - Euroclear Netherlands
STL_ID_LOC_SIC	"SIC"	SIC - Euroclear France
STL_ID_LOC_CBF	"CBF"	CBF - Clearstream Banking Frankfurt
STL_ID_LOC_CBL	"CBL"	CBL - Clearstream Banking Luxembourg
STL_ID_LOC_EOC	"EOC"	EOC - Euroclear Bank
STL_ID_LOC_SIS	"SIS"	SIS - Sega Intersettle
STL_ID_LOC_CCO	"CCO"	CCO - Euroclear UK & Ireland
STL_ID_LOC_OEB	"OEB"	OEB - OeKB Austria
STL_ID_LOC_VPD	"VPD"	VPD - VP Denmark
STL_ID_LOC_HEL	"HEL"	HEL - HELEX Greece
STL_ID_LOC_VPS	"VPS"	VPS - VPS Norway
STL_ID_LOC_INT	"INT"	INT - Interbolsa Portugal
STL_ID_LOC_VPC	"VPC"	VPC - Euroclear Sweden
STL_ID_LOC_KDP	"KDP"	KDP - KDPW Poland

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

7.189 membClgStlIdLocF

Description The settlement location of the member resp. the settlement account of the members' clearing member when used for filtering

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	MEMB_CLG_STL_ID_LOC_F_LEN(3)	alphanumeric 3

<u>Valid Value</u>	<u>Explicit</u>	<u>Description</u>
STL_ID_LOC_APK	"APK"	APK - Euroclear Finland
STL_ID_LOC_CIK	"CIK"	CIK - Euroclear Belgium
STL_ID_LOC_IBC	"IBC"	IBC - Iberclear Spain
STL_ID_LOC_MOT	"MOT"	MOT - Monte Titoli Italy
STL_ID_LOC_NEC	"NEC"	NEC - Euroclear Netherlands
STL_ID_LOC_SIC	"SIC"	SIC - Euroclear France
STL_ID_LOC_CBF	"CBF"	CBF - Clearstream Banking Frankfurt
STL_ID_LOC_CBL	"CBL"	CBL - Clearstream Banking Luxembourg
STL_ID_LOC_EOC	"EOC"	EOC - Euroclear Bank
STL_ID_LOC_SIS	"SIS"	SIS - Sega Intersettle
STL_ID_LOC_CCO	"CCO"	CCO - Euroclear UK & Ireland
STL_ID_LOC_OEB	"OEB"	OEB - OeKB Austria
STL_ID_LOC_VPD	"VPD"	VPD - VP Denmark
STL_ID_LOC_HEL	"HEL"	HEL - HELEX Greece
STL_ID_LOC_VPS	"VPS"	VPS - VPS Norway
STL_ID_LOC_INT	"INT"	INT - Interbolsa Portugal
STL_ID_LOC_VPC	"VPC"	VPC - Euroclear Sweden
STL_ID_LOC_KDP	"KDP"	KDP - KDPW Poland

Where sent: Xetra Inquire Member Trade
Xetra Inquire Own Member Trade
Xetra Inquire Own Trade
Xetra Inquire Trade

7.190 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(35)	alphanumeric 35

Where received:

- Xetra Inquire Member Trade
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Trade
- Xetra Subscribe Trade Confirmation

7.191 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

<u>Valid Value</u>	<u>Explicit</u>	<u>Description</u>
STL_ID_LOC_APK	"APK"	APK - Euroclear Finland
STL_ID_LOC_CIK	"CIK"	CIK - Euroclear Belgium
STL_ID_LOC_IBC	"IBC"	IBC - Iberclear Spain
STL_ID_LOC_MOT	"MOT"	MOT - Monte Titoli Italy
STL_ID_LOC_NEC	"NEC"	NEC - Euroclear Netherlands
STL_ID_LOC_SIC	"SIC"	SIC - Euroclear France
STL_ID_LOC_CBF	"CBF"	CBF - Clearstream Banking Frankfurt
STL_ID_LOC_CBL	"CBL"	CBL - Clearstream Banking Luxembourg
STL_ID_LOC_EOC	"EOC"	EOC - Euroclear Bank
STL_ID_LOC_SIS	"SIS"	SIS - Sega Intersettle
STL_ID_LOC_CCO	"CCO"	CCO - Euroclear UK & Ireland
STL_ID_LOC_OEB	"OEB"	OEB - OeKB Austria
STL_ID_LOC_VPD	"VPD"	VPD - VP Denmark
STL_ID_LOC_HEL	"HEL"	HEL - HELEX Greece
STL_ID_LOC_VPS	"VPS"	VPS - VPS Norway
STL_ID_LOC_INT	"INT"	INT - Interbolsa Portugal
STL_ID_LOC_VPC	"VPC"	VPC - Euroclear Sweden
STL_ID_LOC_KDP	"KDP"	KDP - KDPW Poland

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

7.192 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

7.193 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

7.194 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

7.195 membCtpyKvNo

Description The KV-Number of the member which was counterparty of a trade.

<u>Type</u>	<u>Size</u>	<u>Format</u>
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

7.196 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.

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	MEMBER_ID_LEN(5)	alphanumeric 5

Where sent:

- Xetra Subscribe DS/LM Quote Request
- Xetra Subscribe Issuer Specific Information
- Xetra Subscribe Matching Event
- Xetra Subscribe OTC Information
- Xetra Subscribe Order Execution Confirmation
- Xetra Subscribe Private Member Message
- Xetra Subscribe Specialist Specific Information
- Xetra Subscribe Trade Confirmation

7.197 membIstIdCod

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

7.199 membIstIdCodCtpy

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

7.200 membIstIdCodF

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

7.201 membIstIdCodObo

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
Xetra Modify Order

7.202 membIstIdCodOboMs

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

Where sent: Xetra Enter Heartbeat
Xetra Enter Member Stop/Release
Xetra Start Heartbeat
Xetra Stop Heartbeat

Where received: Xetra Enter Member Stop/Release

7.203 membIstIdCodS

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_S_LEN(3)	alphanumeric 3

Where sent: Xetra Enter OTC Trade on Behalf

7.204 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

7.205 membOsBrnIdCod

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 Trade
Xetra Subscribe Matching Event
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Trade Confirmation

7.206 membOsIstIdCod

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 Trade
Xetra Subscribe Matching Event
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Trade Confirmation

7.207 membOtcCtpyCod

Description The Member ID comprising institution (3 char) and branch (2 char). This describes the member for which Automatic OTC Approval settings apply.

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	MEMB_OTC_CTPY_COD(5)	alphanumeric 5

Where sent: Xetra Add Automatic OTC Approval Settings
Xetra Delete Automatic OTC Approval Settings
Xetra Inquire Automatic OTC Approval Settings
Xetra Modify Automatic OTC Approval Settings

Where received: Xetra Add Automatic OTC Approval Settings
Xetra Inquire Automatic OTC Approval Settings
Xetra Modify Automatic OTC Approval Settings

7.208 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 Inquire Specialist Order
Xetra Subscribe Specialist Specific Information

7.209 membStopRlseInd

Description This field indicates whether a member will be stopped or released.

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

<u>Valid Value</u>	<u>Explicit</u>	<u>Description</u>
MEMB_STOP_RLSE_IND_STOP	'S'	Stop Member
MEMB_STOP_RLSE_IND_RELEASE	'R'	Release Member

Where sent: Xetra Enter Member Stop/Release

Where received: Xetra Enter Member Stop/Release
Xetra Subscribe Private Member Message

7.210 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

7.211 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

7.212 midPntOrdInd

Description This field indicates if midpoint orders are allowed for a given instrument.

<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 Inquire Full Instrument
Xetra Inquire Instrument

7.213 minAccQty

Description This field indicates the minimum quantity to be executed with each partial execution. It applies to midpoint order only.

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

Where sent: Xetra Enter Order

Where received: Xetra Inquire Member Order
Xetra Inquire Order
Xetra Subscribe Matching Event
Xetra Subscribe Order Execution Confirmation

7.214 minHiddOrdrVal

Description This field indicates the minimal order value that may apply to a hidden order, specified as a cash amount.

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

Where received: Xetra Inquire Full Instrument
Xetra Inquire Instrument

7.215 minIceQty

Description The minimum overall quantity for Iceberg Orders

<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

7.216 minMidPntOrdrVal

Description This field indicates the minimal order value that may apply to a midpoint order, specified as a cash amount.

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

Where received: Xetra Inquire Full Instrument
Xetra Inquire Instrument

7.217 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

7.218 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

7.219 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

7.220 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

7.221 mktImbInd

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

7.222 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>	<u>Description</u>
XETRA_CONST_YES	'Y'	Yes
XETRA_CONST_NO	'N'	No

Where received: Xetra Inquire Full Instrument
Xetra Inquire Instrument

7.223 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

7.224 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

7.225 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

7.226 mktRstInd

Description This field is filled when a market reset event occurred and indicates the reason for quote and non-persistent order deletion.

In case of "Market re-allocation" the field trnTypID shows a Deletion. The ordrCreTim and dateLstUpdDatB contain the time up to which all executions and modifications are guaranteed. The fields dateLstUpdDat and dateLstUpdDatS contains the time of the market reset.

<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
MKT_RST_IND_REALLOC	'R'	Market re-allocation
MKT_RST_IND_MMP	'Z'	Market Maker Protection

Where received: Xetra Subscribe Issuer Specific Information
Xetra Subscribe Matching Event
Xetra Subscribe Specialist Specific Information

7.227 mktSeg

Description This field indicates the market segment. It is possible that in the future additional market segments will be used.

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	MKT_SEG_LEN(3)	numeric 3

<u>Valid Value</u>	<u>Explicit</u>	<u>Description</u>
MKT_SEG_OM	"003"	Open Market
MKT_SEG_EBOND	"006"	Eurex Bonds
MKT_SEG_OM_PM	"014"	Open Market - Praedikatsmarkt
MKT_SEG_OM_NX1	"015"	Open Market - Newex, NX.one
MKT_SEG_OM_NXP	"016"	Open Market - Newex,NX.plus
MKT_SEG_OM_NXO	"017"	
MKT_SEG_OM_ST	"038"	Open Market - Deutsche Boerse SMART TRADING
MKT_SEG_OM_ES	"039"	Open Market - Entry Standard
MKT_SEG_OM_ET	"042"	Open Market - Electronic Trading
MKT_SEG_RM_ET	"043"	Regulated Market - Electronic Trading
MKT_SEG_RM	"044"	Regulated Market
MKT_SEG_RM_PS	"045"	Regulated Market - Prime Standard
MKT_SEG_RM_GS	"046"	Regulated Market - General Standard
MKT_SEG_OFFIC	"047"	Official Market
MKT_SEG_UNOFF	"048"	Unofficial Market
MKT_SEG_SCORM	"080"	Structured Products Regulated Market
MKT_SEG_SCOOM	"081"	Structured Products Open Market
MKT_SEG_F2_PS	"082"	Xetra Frankfurt 2 - Regulated Market, Prime Standard
MKT_SEG_F2_GS	"083"	Xetra Frankfurt 2 - Regulated Market, General Standard
MKT_SEG_F2_ES	"084"	Xetra Frankfurt 2 - Open Market, Entry Standard
MKT_SEG_F2_OM	"085"	Xetra Frankfurt 2 - Open Market
MKT_SEG_F2_GQ	"086"	Xetra Frankfurt 2 - Regulated Market General Quoted
MKT_SEG_F2_SM	"087"	Official List Main Security Market Xetra
MKT_SEG_F2_IRL	"088"	Irish Enterprise Security Market Xetra
MKT_SEG_EMEA	"089"	Structured Products - Europe, Middle East, Africa (EMEA)
MKT_SEG_APAC	"090"	Structured Products - Asia Pacific (APAC)

MKT_SEG_EMP	"091"	Structured Products - European Matching Platform
MKT_SEG_F2_EUR	"097"	Eurex
MKT_SEG_F2_ER	"098"	Eurex Repo
MKT_SEG_F2_GEX	"099"	Global Exchange Market Xetra
MKT_SEG_BSE	"318"	BSE - Budapest Stock Exchange
MKT_SEG_WBAG_MTF	"437"	WBAG - Dritter Markt (MTF)
MKT_SEG_LJSE_OM	"568"	LJSE Official Market
MKT_SEG_PSE_OM	"735"	PSE - Official Market
MKT_SEG_PSE_MTF	"736"	PSE - MTF
MKT_SEG_PSE_FM	"738"	PSE - Free Market
MKT_SEG_WBAG	"930"	WBAG - Wiener Wertpapierboerse
MKT_SEG_WBAG_AH	"931"	WBAG - Amtlicher Handel
MKT_SEG_WBAG_GF	"934"	WBAG - Geregelter Freiverkehr

Where received: Xetra Inquire Full Instrument

7.228 mktSegSupl

Description This field indicates the market segment supplement. It is possible that in the future additional values will be used.

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	MKT_SEG_SUPL_LEN(3)	alphanumeric 3

<u>Valid Value</u>	<u>Explicit</u>	<u>Description</u>
MKT_SEG_SUPL_MARKET_A	"BGA"	Market A
MKT_SEG_SUPL_MARKET_B	"BGB"	Market B
MKT_SEG_SUPL_BSE_BUA	"BUA"	BSE BETa Market
MKT_SEG_SUPL_BSE_BUB	"BUB"	BSE Corporate Bonds Foreign
MKT_SEG_SUPL_BSE_BUC	"BUC"	BSE Corporate Bonds Domestic
MKT_SEG_SUPL_BSE_BUE	"BUE"	BSE ETF Market
MKT_SEG_SUPL_BSE_BUF	"BUF"	BSE Mutual Funds Domestic
MKT_SEG_SUPL_BSE_BUG	"BUG"	BSE Government Bonds Market
MKT_SEG_SUPL_BSE_BUH	"BUH"	BSE Mutual Funds Foreign
MKT_SEG_SUPL_BSE_BUI	"BUI"	BSE Investment Certificates
MKT_SEG_SUPL_BSE_BUK	"BUK"	BSE Turbo Certificates
MKT_SEG_SUPL_BSE BUM	"BUM"	BSE Mortgage Bonds Domestic
MKT_SEG_SUPL_BSE_BUN	"BUN"	BSE Compensation Note Market
MKT_SEG_SUPL_BSE_BUP	"BUP"	BSE Prime Market Domestic
MKT_SEG_SUPL_BSE_BUR	"BUR"	BSE Mortgage Bonds Foreign
MKT_SEG_SUPL_BSE_BUS	"BUS"	BSE Standard Market Domestic
MKT_SEG_SUPL_BSE_BUT	"BUT"	BSE T Category Domestic
MKT_SEG_SUPL_BSE_BUU	"BUU"	BSE Bonus Certificates
MKT_SEG_SUPL_BSE_BUV	"BUV"	BSE Prime Market Foreign
MKT_SEG_SUPL_BSE_BUW	"BUW"	BSE Standard Market Foreign
MKT_SEG_SUPL_BSE_BUX	"BUX"	BSE Index Certificates
MKT_SEG_SUPL_BSE_BUY	"BUY"	BSE T Category Foreign
MKT_SEG_SUPL_STRPRO_SEL	"DE0"	Structured Products Select
MKT_SEG_SUPL_STRPRO	"DE1"	Structured Products
MKT_SEG_SUPL_SELBONDS	"DE2"	Select Bonds
MKT_SEG_SUPL_PRIBONDS	"DE3"	Prime Bonds
MKT_SEG_SUPL_FRAREITS	"DE4"	Deutsche Börse REITs
MKT_SEG_SUPL_FRAFQB	"DE5"	Deutsche Börse First Quotation Board
MKT_SEG_SUPL_STRPRO_IN	"DE7"	Structured Products Asia
MKT_SEG_SUPL_STRPRO_EU	"DE8"	Structured Products Premium Asia
MKT_SEG_SUPL_STRPRO_SEC	"DE9"	Structured Products Sec
MKT_SEG_SUPL_US_STARS	"DED"	US Stars
MKT_SEG_SUPL_EU_STARS	"DEE"	European Stars
MKT_SEG_SUPL_XTF	"DEL"	XTF Exchange Traded Funds
MKT_SEG_SUPL_STRPROQS	"DER"	Structured Products Quality Standard

MKT_SEG_SUPL_FRAFONDS	"DEX"	Börse Frankfurt (Actively Managed Funds)
MKT_SEG_SUPL_ETC	"DEZ"	Exchange Traded Commodities, ETC
MKT_SEG_SUPL_STRPRO_CUR	"DX1"	Structured Products Currency
MKT_SEG_SUPL_STRPRO_NORTH	"DX2"	Structured Products North
MKT_SEG_SUPL_STRPRO_EAST	"DX3"	Structured Products East
MKT_SEG_SUPL_XETRA_BONDS	"DX7"	Xetra Bonds
MKT_SEG_SUPL_XETRA_ETN	"DX8"	Exchange Traded Notes (ETN)
MKT_SEG_SUPL_XETRA_OPLUS	"DX9"	Open Market Plus
MKT_SEG_SUPL_XETRA_DXI	"DXI"	Prime Standard fuer Unternehmensanleihen
MKT_SEG_SUPL_LJSE_PM	"LJA"	LJSE Prime Market
MKT_SEG_SUPL_LJSE_SM	"LJB"	LJSE Standard Market
MKT_SEG_SUPL_LJSE_EM	"LJC"	LJSE Entry Market
MKT_SEG_SUPL_LJSE_BON	"LJD"	LJSE Bonds
MKT_SEG_SUPL_LJSE_FM	"LJE"	LJSE Fund Market
MKT_SEG_SUPL_LJSE_CF	"LJG"	LJSE Closed-End Fund Shares
MKT_SEG_SUPL_LJSE_CER	"LJH"	LJSE Certificates
MKT_SEG_SUPL_LJSE_WAR	"LJJ"	LJSE Warrants
MKT_SEG_SUPL_LJSE_RGT	"LJK"	LJSE Rights
MKT_SEG_SUPL_LJSE_TB	"LJL"	LJSE T-BILLS
MKT_SEG_SUPL_LJSE_STD	"LJM"	LJSE Short-term Debt
MKT_SEG_SUPL_PSE_PRB	"PRB"	PSE Financial Bonds Auction
MKT_SEG_SUPL_PSE_PRC	"PRC"	PSE Standard Market Auction
MKT_SEG_SUPL_PSE_PRE	"PRE"	PSE ETFs
MKT_SEG_SUPL_PSE_PRG	"PRG"	PSE Public Bonds Auction
MKT_SEG_SUPL_PSE_PRK	"PRK"	PSE Corporate Bonds Auction
MKT_SEG_SUPL_PSE_PRM	"PRM"	PSE START Market Continuous
MKT_SEG_SUPL_PSE_PRN	"PRN"	PSE START Market Auction
MKT_SEG_SUPL_PSE_PRO	"PRO"	PSE START Market Continuous Auction
MKT_SEG_SUPL_PSE_PRP	"PRP"	PSE Prime Market
MKT_SEG_SUPL_PSE_PRS	"PRS"	PSE Standard Market Continuous
MKT_SEG_SUPL_PSE_PRW	"PRW"	PSE Warrants
MKT_SEG_SUPL_PSE_PRX	"PRX"	PSE Qualified Investors Funds
MKT_SEG_SUPL_PSE_PRY	"PRY"	PSE Collective Investment Funds
MKT_SEG_SUPL_PSE_PRZ	"PRZ"	PSE Certificates

MKT_SEG_SUPL_WBAG_VIB	"VIB"	WBAG Bonds Financial Sector
MKT_SEG_SUPL_WBAG_VIC	"VIC"	WBAG Equity Standard Market Auction
MKT_SEG_SUPL_WBAG_VIE	"VIE"	WBAG ETFs
MKT_SEG_SUPL_WBAG_VIG	"VIG"	WBAG Bonds Public Sector
MKT_SEG_SUPL_WBAG_VIJ	"VIJ"	Corporates Prime
MKT_SEG_SUPL_WBAG_VIK	"VIK"	WBAG Bonds Corporate Sector
MKT_SEG_SUPL_WBAG_VIL	"VIL"	WBAG Performance Linked Bonds
MKT_SEG_SUPL_WBAG_VIM	"VIM"	WBAG Mid Market
MKT_SEG_SUPL_WBAG_VIO	"VIO"	WBAG Other Sectors
MKT_SEG_SUPL_WBAG_VIP	"VIP"	WBAG Equities Prime Market
MKT_SEG_SUPL_WBAG_VIS	"VIS"	WBAG Equity Standard Market Continuous
MKT_SEG_SUPL_WBAG_VIW	"VIW"	WBAG Warrants
MKT_SEG_SUPL_WBAG_VIZ	"VIZ"	WBAG Certificates
MKT_SEG_SUPL_WBAG_PRD	"PRD"	PSE Other Debt Securities

Where received: Xetra Inquire Full Instrument

7.229 mktVal

Description The result of the order execution quantity multiplied by the trade price.

Type	Size	Format
char[]	MKT_VAL_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

7.230 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

7.231 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 Mass Quote

Where received:

- Xetra Enter Mass Quote
- Xetra Inquire All Trades
- Xetra Inquire Automatic OTC Approval Settings
- Xetra Inquire BEST Executor Flow Provider
- Xetra Inquire Default BEST Executor
- Xetra Inquire Full Instrument

Xetra Inquire High Level Instrument List
Xetra Inquire Instrument Set
Xetra Inquire Instrument Trading Control
Xetra Inquire Market Maker Protection Limits
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 Trading Risk Limits
Xetra Inquire User List
Xetra Subscribe Matching Event
Xetra Subscribe Order Execution Confirmation

7.232 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

7.233 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

7.234 msgIdNo

Description This field contains the message ID.

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	MSG_ID_NO_LEN(7)	numeric 7

Where received: Xetra Subscribe All Trade Prices

7.235 msgTxt

Description The field for a message text.

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	MSG_TXT_LEN(255)	freetext 255

Where received: Xetra Subscribe Private Member Message

7.236 mtchRngAsk

Description This field is valid for the 'Block Crossing' trading model in phase QCALL (quote driven 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>	<u>Description</u>
INS_MKT_PRC_FIELD_NOT_VALID	"-99999999999999"	Not valid
INS_MKT_PRC_FIELD_NO_CHANGE	" "	No change

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market

7.237 mtchRngAskQty

Description This field indicates the matching range ask quantity.

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

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market

7.238 mtchRngBid

Description This field is valid for the 'Block Crossing' trading model in phase QCALL (quote driven 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>	<u>Description</u>
INS_MKT_PRC_FIELD_NOT_VALID	"-99999999999999"	Not valid
INS_MKT_PRC_FIELD_NO_CHANGE	" "	No change

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market

7.239 mtchRngBidQty

Description This field indicates the matching range bid quantity.

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

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market

7.240 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>	<u>Description</u>
XETRA_CONST_YES	'Y'	Yes
XETRA_CONST_NO	'N'	No

Where received: Xetra Inquire Full Instrument
Xetra Inquire Instrument

7.241 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

7.242 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

7.243 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

Where received:

- Xetra Inquire Member Trade
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Trade
- Xetra Subscribe Trade Confirmation

7.244 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

7.245 netTypCod

Description Indicator for the netting level of an order (please refer to the "Reference Tables" section for further information).

<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_ORDER	'O'	Order
NET_TYP_COD_AGGREGATE	'A'	Aggregate
NET_TYP_COD_INT	'I'	Internalise
XETRA_CONST_SPACE	' '	None

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 Matching Event
- Xetra Subscribe Order Execution Confirmation
- Xetra Subscribe Specialist Specific Information
- Xetra Subscribe Trade Confirmation

7.246 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 or when an initial password change is required.

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	NEW_PW_LEN(8)	alphanumeric 8

Where sent:

- Xetra Change Password
- Xetra Login
- Xetra Reset Password

7.247 newsDat

Description The date when the News Message was disseminated by the Exchange.

<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

7.248 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

7.249 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

7.250 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

7.251 noCcpInd

Description A flag indicating whether an OTC trade entered for a CCP instrument is not to be cleared via CCP.

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

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

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

Where received: Xetra Inquire OTC Trade
Xetra Subscribe OTC Information

7.252 noExecLim

Description This field specifies the number of execution limit.

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	NO_EXEC_LIM_LEN(6)	numeric 6

Where sent: Xetra Modify Market Maker Protection Limits

Where received: Xetra Inquire Market Maker Protection Limits

7.253 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

7.254 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

7.258 onExOffOBFlag

Description The ETF/ETP indicator (onExOffOBFlag) needs to be set for reporting OTC trades in Exchange Traded Funds (ETFs), Exchange Traded Commodities (ETCs), and Exchange Traded Notes (ETNs). ETFs, ETCs and ETNs are non-MiFID reporting instruments.

<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

7.259 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

7.260 ordQuoConf

Description This field is used to carry matching events occurred for orders and quotes. The field consists of multiple consecutive occurrences of subMtchEvtBcastT layouts, truncated at the end of their last filled trdMtchGrp record. The number of matching events in the field is indicated by numMessages.

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	ORD_QUO_CONF_LEN(3929)	alphanumeric 3929

Where received: Xetra Inquire Execution Confirmation

7.261 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

7.262 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 Matching Event
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Specialist Specific Information
Xetra Subscribe Trade Confirmation

7.263 **ordrCnclQty**

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

7.264 **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

7.265 **ordrCreDat**

Description This field indicates the creation date of an order.

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	CSHM_DATE_LEN(8)	Date

Where received: Xetra Inquire Member Order
Xetra Inquire Order
Xetra Subscribe Matching Event
Xetra Subscribe Order Execution Confirmation

7.266 **ordrCreTim**

Description This field indicates the creation time of an order.

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	CSHM_TIME_LEN(8)	Time

Where received:

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

7.267 **ordrExePrc**

Description The price limit for an order. Field must be initialized for market orders.

<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 Matching Event
- Xetra Subscribe Order Execution Confirmation
- Xetra Subscribe Specialist Specific Information

7.268 **ordrExeQty**

Description Accumulated quantity of an Order which has been matched/executed and thus been traded. In the context of Enter or Modify Order, this field contains the quantity executed during the actual transaction.

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

Where received:

- Xetra Enter Order
- Xetra Inquire Member Order
- Xetra Inquire Order
- Xetra Inquire Specialist Order
- Xetra Modify Order
- Xetra Subscribe Matching Event
- Xetra Subscribe Order Execution Confirmation
- Xetra Subscribe Specialist Specific Information

7.269 **ordrExpDat**

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 Matching Event
- Xetra Subscribe Order Execution Confirmation
- Xetra Subscribe Specialist Specific Information

7.270 **ordrNo**

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

Where sent: Xetra Delete Order
Xetra Delete Stop Order
Xetra Inquire Member Order
Xetra Inquire Order
Xetra Modify Order
Xetra Modify Stop Order
Xetra Modify Trade

Where received: Xetra Delete Order
Xetra Delete Stop Order
Xetra Enter Order
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 Specialist Order
Xetra Inquire Trade
Xetra Modify Order
Xetra Modify Stop Order
Xetra Subscribe Trade Confirmation

7.271 **ordrNoBuy**

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

7.272 **ordrNoSel**

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

7.273 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 Matching Event
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Specialist Specific Information

7.274 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 Matching Event
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Specialist Specific Information

7.275 ordrPersInd

Description This field specifies if an order is persistent 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>
ORDR_PERS_IND_PERS	'P'	Order is persistent
ORDR_PERS_IND_NON_PERS	'N'	Order is not persistent
ORDR_PERS_IND_DEF	''	Default setting dependent on various order parameters

Where sent: Xetra Enter Order

Where received: Xetra Inquire Member Order
Xetra Inquire Order
Xetra Subscribe Matching Event
Xetra Subscribe Order Execution Confirmation

7.276 ordrPrioDat

Description This field indicates the date representing the order priority regarding the matching process. The value may change depending on order modifications, iceberg order peak refills, or stop order triggering.

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	TRAN_DAT_LEN(8)	Date

Where received: Xetra Subscribe Matching Event

7.277 ordPrioTim

Description This field indicates the time representing the order priority regarding the matching process. The value may change depending on order modifications, iceberg order peak refills, or stop order triggering.

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	TRAN_TIM_LEN(8)	Time

Where received: Xetra Subscribe Matching Event

7.278 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 Matching Event
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Specialist Specific Information

7.279 ordQty

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 Matching Event
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Specialist Specific Information

7.280 ordResCod

Description The execution restriction code applied to an 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_RES_COD_IOC	T	Immediate-or-cancel
ORDR_RES_COD_FOK	F	Fill-or-kill
ORDR_RES_COD_STOP	S	Stop order
ORDR_RES_COD_TRG	T	Triggered stop order
ORDR_RES_COD_NONE	'	No restriction
ORDR_RES_COD_BOC	B	Book-or-cancel
ORDR_RES_COD_TOP	P	Top-of-book order
ORDR_RES_COD_TPP	V	Top Plus order
ORDR_RES_COD_GTX	X	Good Until Crossing/Auction

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 Matching Event
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Specialist Specific Information

7.281 **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 Matching Event
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Specialist Specific Information

7.282 **ordrStrkExecPrc**

Description This field is currently not in use.

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

Where sent: Xetra Enter Order
Xetra Modify Order

Where received: Xetra Inquire Member Order
Xetra Inquire Order
Xetra Subscribe Matching Event
Xetra Subscribe Order Execution Confirmation

7.283 **ordrTotExeQty**

Description This field indicates the total executed order quantity since the creation of the order.

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

Where received: Xetra Inquire Member Order
Xetra Inquire Order
Xetra Subscribe Matching Event
Xetra Subscribe Order Execution Confirmation

7.284 **ordrTypCod**

Description A code/identifier of a Basic Order Type. Xetra BEST orders are not identified by this field, but by entering a BEST Executor in the *bestExrIstIdCod* and *bestExrBrnIdCod* fields.

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

<u>Valid Value</u>	<u>Explicit</u>	<u>Description</u>
ORDR_TYP_COD_MARKET	'M'	Market Order
ORDR_TYP_COD_LIMIT	'L'	Limit Order
ORDR_TYP_COD_QUOTE	'Q'	Quote
ORDR_TYP_COD_ICEBERG	'I'	Iceberg Order
ORDR_TYP_COD_MTL	'T'	Market-To-Limit Order
ORDR_TYP_COD_MPO	'P'	Midpoint Order
ORDR_TYP_COD_HIDDEN	'H'	Hidden Order

Where sent:

- Xetra Delete Order
- 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 Matching Event
- Xetra Subscribe Order Execution Confirmation
- Xetra Subscribe Specialist Specific Information

7.285 **ordrVolDiscPrc**

Description This field will be enabled for Iceberg order types only. When field is filled a Volume Discovery Order is being entered. This field indicates the upper/lower boundary price at which the possible midpoint match for the hidden volume of the buy/sell Iceberg order is possible.

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

Where sent:

- Xetra Enter Order
- Xetra Modify Order

Where received: Xetra Inquire Member Order
Xetra Inquire Order
Xetra Subscribe Matching Event
Xetra Subscribe Order Execution Confirmation

7.286 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_DELETE	'D'	The open OTC trade has been deleted.
OTC_APP_FLG_OPEN	'O'	The open OTC trade still has to be approved by the member.
OTC_APP_FLG_APPROVED	'P'	The open OTC trade has been approved.
XETRA_CONST_SPACE	''	The open OTC trade is still open and the counterparty side has to approve it.

Where received: Xetra Inquire OTC Trade
Xetra Subscribe OTC Information

7.287 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
Xetra Enter OTC Trade on Behalf

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

7.288 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

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

7.289 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

7.290 otcTrdFlg3

Description This field contains the third 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

7.291 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
- Xetra Enter OTC Trade on Behalf

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

7.292 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

7.293 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

7.294 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

Where received: Xetra Inquire OTC Trade
Xetra Subscribe OTC Information

7.295 partNoF

Description The identifier for a user.

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	PART_NO_F_LEN(3)	alphanumeric 3

Where sent: Xetra Inquire Own Member Trade
Xetra Inquire Own Trade
Xetra Inquire Trade

7.296 partNoText

Description The identifier for a user.

<u>Type</u>	<u>Size</u>	<u>Format</u>
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 OTC Trade
Xetra Delete Order
Xetra Delete Stop Order
Xetra Enter OTC Trade
Xetra Enter Order
Xetra Enter Stop Order
Xetra Inquire Member Order
Xetra Inquire Order
Xetra Modify Order
Xetra Modify Stop Order
Xetra Reset Password

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

7.300 partOsNoTxt

Description The identifier for a user. Used here in the context of the order, quote or trade submitter.

<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 Trade
- Xetra Subscribe Matching Event
- Xetra Subscribe OTC Information
- Xetra Subscribe Order Execution Confirmation
- Xetra Subscribe Trade Confirmation

7.301 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 Trade
Xetra Subscribe Matching Event
Xetra Subscribe OTC Information
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Trade Confirmation

7.302 partSubGrpCod

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_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 Trading Risk Limits
- Xetra Inquire User
- Xetra Modify Trading Risk Limits
- 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 Inquire Trading Risk Limits
- Xetra Subscribe OTC Information

7.303 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

7.304 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

7.305 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

7.306 partSubGrpCodOboMs

Description This field is reserved and has to be initialized to spaces.

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	PART_SUB_GRP_COD_LEN(3)	alphanumeric 3

Where sent: Xetra Enter Heartbeat
Xetra Start Heartbeat
Xetra Stop Heartbeat

7.307 partSubGrpCodOwn

Description The subgroup identifier of the owner of the related item, e.g. the order.

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	PART_SUB_GRP_COD_LEN(3)	alphanumeric 3

Where received: Xetra Inquire Specialist Order
Xetra Subscribe Specialist Specific Information

7.308 partSubGrpIdCod

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_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 OTC Trade
Xetra Delete Order
Xetra Delete Stop Order

Xetra Delete Subgroup Betreuer License
Xetra Enter OTC Trade
Xetra Enter Order
Xetra Enter Stop Order
Xetra Inquire Member Order
Xetra Inquire Order
Xetra Inquire Subgroup Betreuer License
Xetra Modify Order
Xetra Modify Stop Order
Xetra Reset Password

Where received: Xetra Inquire Member Order
Xetra Inquire Member Trade
Xetra Inquire Order
Xetra Inquire Own Member Trade
Xetra Inquire Own Trade
Xetra Inquire Trade
Xetra Subscribe Issuer Specific Information
Xetra Subscribe Matching Event
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Trade Confirmation

7.309 partSubGrpIdCodB

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_ID_COD_B_LEN(3)	alphanumeric 3

Where sent: Xetra Enter OTC Trade on Behalf

7.310 partSubGrpIdCodS

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_ID_COD_S_LEN(3)	alphanumeric 3

Where sent: Xetra Enter OTC Trade on Behalf

7.311 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

7.312 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 Matching Event
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Specialist Specific Information

7.313 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

7.314 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.

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

Where received: Xetra Subscribe Issuer Specific Information

7.315 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

7.316 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

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

Where received: Xetra Inquire OTC Trade
Xetra Subscribe OTC Information

7.317 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

7.318 prcNegoInd

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

7.319 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

7.320 prcsProdState

Description The code of the trading phase of an instrument.

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	PRCS_PROD_STATE_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_QPREC	"QPREC"	Quote Driven Pre-Auction Call
PRCS_STS_VAL_COD_QCALL	"QCALL"	Quote Driven Auction Call
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_HOL "HOL " Holiday

Where received: Xetra Inquire Instrument Trading Control

7.321 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_QPREC	"QPREC"	Quote Driven Pre-Auction Call
PRCS_STS_VAL_COD_QCALL	"QCALL"	Quote Driven Auction Call
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
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_MIDFZ	"MIDFZ"	Freeze of Midpoint Order Book
PRCS_STS_VAL_COD_MIDUF	"MIDUF"	Unfreeze of Midpoint Order Book
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_MKT_RST	"MKRST"	Market reset in specific SetId
PRCS_STS_VAL_COD_HOL	"HOL "	Holiday

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

7.322 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 (internal use only)
PRCS_TRN_COD_CX	"CX"	Unfreeze product (internal use only)
PRCS_TRN_COD_EA	"EA"	Switch to End-of-day auction
PRCS_TRN_COD_MC	"MC"	Switch to manual intraday call
PRCS_TRN_COD_MF	"MF"	Switch to manual intraday freeze

Where sent:

Xetra Modify Instrument Trading Control

7.323 prctQtyLim

Description This field specifies the percentage quantity limit. Percentage values will be interpreted without decimals, e.g. entered number is interpreted as integer.

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	PRCT_QTY_LIM_LEN(6)	numeric 6

<u>Limit Value</u>	<u>Explicit</u>	<u>Description</u>
MIN_PRCT_QTY_LIM_LEN	0	Minimum Limit

Where sent: Xetra Modify Market Maker Protection Limits

Where received: Xetra Inquire Market Maker Protection Limits

7.324 prctVolLim

Description This field specifies the percentage volume limit. Percentage values will be interpreted without decimals, e.g. entered number is interpreted as integer.

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	PRCT_VOL_LIM_LEN(6)	numeric 6

<u>Limit Value</u>	<u>Explicit</u>	<u>Description</u>
MIN_PRCT_VOL_LIM_LEN	0	Minimum Limit

Where sent: Xetra Modify Market Maker Protection Limits

Where received: Xetra Inquire Market Maker Protection Limits

7.325 prcTyp

Description Indicator for the price type of a trade.

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

<u>Valid Value</u>	<u>Explicit</u>	<u>Description</u>
PRC_TYP_OPENING	'O'	Price from opening auction/ opening IPO auction.
PRC_TYP_AUCTION	'A'	Price from auction/intraday IPO auction/continuous auction.
PRC_TYP_CL_AUCT	'F'	Price from closing auction.
PRC_TYP_CONT_TRAD	'C'	Price from continuous trading.
PRC_TYP_VOLA	'V'	Price from volatility interruption in continuous trading.
PRC_TYP_SUBSC	'U'	Price from subscription period.
PRC_TYP_BUBA	'B'	Currently not used
PRC_TYP_MINI_AUCT	'M'	Price from Mini Auction.
PRC_TYP_LIQU_INTRPT	'L'	Price from Liquidity Interruption.
PRC_TYP_SPEC_AUCT	'S'	Price from Special Auction; for Federal Bonds the Special Auction indicator is used for prices deter- mined with Bundesbank partici- pation.
PRC_TYP_BLANK	''	No specific price type

Where received: Xetra Inquire All Trades
Xetra Subscribe All Trade Prices

7.326 propInd

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

7.327 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

7.328 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

7.329 qtyLim

Description This field specifies the quantity value limit.

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

<u>Limit Value</u>	<u>Explicit</u>	<u>Description</u>
CSHM_MIN_QTY_LIM_LEN	0	Minimum Limit

Where sent: Xetra Modify Market Maker Protection Limits

Where received: Xetra Inquire Market Maker Protection Limits

7.330 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

7.331 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>	<u>Description</u>
XETRA_CONST_YES	'Y'	Yes
XETRA_CONST_NO	'N'	No

Where sent: Xetra Stop Heartbeat

7.332 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
Xetra Specialist Enter Quote Request Reply Request

Where received: Xetra Inquire Quote

7.333 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
Xetra Specialist Enter Quote Request Reply Request

Where received: Xetra Inquire Quote

7.334 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
Xetra Specialist Enter Quote Request Reply Request

Where received: Xetra Inquire Quote

7.335 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
Xetra Specialist Enter Quote Request Reply Request

Where received: Xetra Inquire Quote

7.336 quoReqRejReasonCod

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

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

<u>Valid Value</u>	<u>Explicit</u>	<u>Description</u>
QUO_REQ_REJ_REASONQRS_SMALL	'A'	Requested size too small
QUO_REQ_REJ_REASON_BIG	'B'	Requested size too big
QUO_REQ_REJ_REASON_ISSUER_NO_QUOTE'I'		No valid quote from issuer
QUO_REQ_REJ_REASON_NOT_TRADABLE'N'		Instrument not tradable
QUO_REQ_REJ_REASON_OTHER	'O'	Other
QUO_REQ_REJ_REASON_SOLD_OUT	'S'	Sold out situation
QUO_REQ_REJ_REASON_TRD_RES	'T'	Trading restriction
QUO_REQ_REJ_REASON_CLS_XETRA	'X'	Request Closed by Xetra

Where sent: Xetra Specialist Enter Quote Request Reply Request

7.337 quoteId

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

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	QUOTE_ID_LEN(6)	numeric 6

Where sent: Xetra Specialist Enter Quote Request Reply Request

Where received: Xetra Inquire Member Order
Xetra Inquire Order
Xetra Inquire Specialist Order
Xetra Subscribe Matching Event
Xetra Subscribe Specialist Specific Information

7.338 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

7.339 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

7.340 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

7.341 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

7.342 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
QUOT_TYP_IND_INDICATIVE	'I'	Indicative quote with volume

Where sent: Xetra Enter Mass Quote
Xetra Enter Quote

7.343 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

<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

7.344 rawMbrCrtSlcCod

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

7.345 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 Matching Event
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Specialist Specific Information

7.346 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

7.347 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

7.348 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

7.349 reptMbrCrtSlcCod

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

7.350 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

7.351 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

7.352 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>	<u>Description</u>
RESC_ACC_LVL_NO_NO_ACCESS	'0'	No access
RESC_ACC_LVL_NO_ACCESS	'1'	Access

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

7.353 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 Matching Event
- Xetra Subscribe OTC Information
- Xetra Subscribe Order Execution Confirmation
- Xetra Subscribe Trade Confirmation

7.354 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 Matching Event
Xetra Subscribe OTC Information
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Trade Confirmation

7.355 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 Matching Event
Xetra Subscribe OTC Information
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Trade Confirmation

7.356 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 Specialist Specific Information

7.357 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

7.358 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[]	ROUND_LOT_QTY_LEN(12)+1	Volume

Where received: Xetra Inquire Full Instrument
Xetra Inquire Instrument

7.359 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

7.360 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

7.361 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

7.362 setlMd

Description Specifies the settlement payment type.

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	SETL_MD_LEN(3)	alphanumeric 3

<u>Valid Value</u>	<u>Explicit</u>	<u>Description</u>
SETL_MD_DVP	"DVP"	Delivery versus payment

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

Where received: Xetra Inquire OTC Trade
Xetra Subscribe OTC Information

7.363 setlPeriodFlg

Description This field indicates the number of business days from trade execution after which settlement is to be effected.
In the context of OTC trades only 'N' and 'I' are possible". Otherwise only the numerical values 1,...,9 are possible.

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

<u>Valid Value</u>	<u>Explicit</u>	<u>Description</u>
SETL_PERIOD_FLG_NATIONAL	'N'	National (T + 2 days)
SETL_PERIOD_FLG_INTERNATIONAL	'I'	International (T + 3 days)

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

Where received: Xetra Inquire Full Instrument

7.364 setlTypCod

Description The current settlement type.

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	SETL_TYP_COD_LEN(3)	alphanumeric 3

<u>Valid Value</u>	<u>Explicit</u>	<u>Description</u>
SETL_MD_DVP	"DVP"	Delivery versus payment

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

7.365 skipExpdInstInd

Description This field indicates whether or not expired instruments will be returned.

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

<u>Valid Value</u>	<u>Explicit</u>	<u>Description</u>
NMSG_CONST_YES	'Y'	Yes
NMSG_CONST_NO	'N'	No

Where sent: Xetra Inquire Instrument Set

7.366 smpCnclAskInd

Description This field indicates whether the remaining ask quantity is cancelled due to self match prevention 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'	Cancelled ask quantity
XETRA_CONST_NO	'N'	No cancelled ask quantity

Where received: Xetra Enter Mass Quote

7.367 smpCnclBidInd

Description This field indicates whether the remaining bid quantity is cancelled due to self match prevention 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'	Cancelled bid quantity
XETRA_CONST_NO	'N'	No cancelled bid quantity

Where received: Xetra Enter Mass Quote

7.368 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

7.369 specMembId

Description The Member ID of the Specialist comprising institution (3 char) and branch (2 char).

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	SPEC_MEMB_ID_LEN(5)	alphanumeric 5

Where received: Xetra Inquire Filtered Instrument Profile
Xetra Inquire Full Instrument
Xetra Inquire Instrument

7.370 specPartNoText

Description The user identifier of the Specialist for a given instrument.

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	PART_NO_LEN(3)	alphanumeric 3

Where received: Xetra Inquire Specialist Order
Xetra Subscribe Specialist Specific Information

7.371 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 Inquire Specialist Order
Xetra Subscribe Specialist Specific Information

7.372 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!

Type	Size	Format
char[]	SPRD_FACT_LEN(13)+1	Price

Where received: Xetra Inquire Full Instrument
Xetra Inquire Instrument

7.373 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

7.374 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

7.375 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

7.376 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

7.377 sprdTypCodLm

Description This field supplies the type of the maximum spread applicable to a Liquidity Manager's quote.

<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

7.378 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

7.379 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

7.380 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

7.381 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

7.382 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	'0'	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_CLOSING_BC_IND	'C'	Instrument crossing period closed
STAT_CHG_TYP_FM_ON_BAS	'D'	System Fast Market On for Basis Instruments
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_FM_ON_WAR	'G'	System Fast Market On for Warrants
STAT_CHG_TYP_MKT_RST	'H'	System Market Reset for one SetId
STAT_CHG_TYP_MKT_RST_INST	'I'	System Market Reset for one instrument
STAT_CHG_TYP_KNOCK_OUT	'K'	Instrument knocked out
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_MIDPOINT	'P'	Instrument Midpoint Un-/Freeze
STAT_CHG_TYP_KNOCKED_OUT_REVOKE'R'		Instrument knocked out revoke
STAT_CHG_TYP_PROD_IND_SUSP	'S'	Instrument suspended
STAT_CHG_TYP_PROD_IND_UNSP	'U'	Instrument unsuspended
STAT_CHG_TYP_VOL_IND_VOLA	'V'	Instrument volatility interrupt
STAT_CHG_TYP_FM_OFF_BAS	'W'	System Fast Market Off for Basis Instruments
STAT_CHG_TYP_FM_OFF_WAR	'X'	System Fast Market Off for Warrants
STAT_CHG_TYP_FM_OFF_BON	'Y'	System Fast Market Off for Bonds
STAT_CHG_TYP_FM_OFF_EQU	'Z'	System Fast Market Off for Equities

Where received: Xetra Subscribe State Change Information

7.383 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

7.384 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 Own Member Trade
Xetra Inquire Own Trade
Xetra Inquire Trade
Xetra Subscribe Trade Confirmation

7.385 stlCurrExcRat

Description The exchange rate which applies in case of deviating denomination and settlement currencies. Defined by: $1 \text{ EUR} = \text{stlCurrExcRat} * \text{currTypCod}$.
E.g. for EUR and USD with 1 EUR = 1.3 USD, the value for stlCurrExcRat is 1.3.

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	STL_CURR_EXC_RAT_LEN(10)+1	numeric signed 10, 5

Where sent: Xetra Enter Quote

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

7.386 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
Xetra Enter OTC Trade on Behalf

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

7.387 stmSeqNo

Description The stream sequence number in all messages of streams.

<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 Matching Event
- Xetra Subscribe OTC Information
- Xetra Subscribe Order Execution Confirmation
- Xetra Subscribe Private Member Message
- Xetra Subscribe Specialist Specific Information
- Xetra Subscribe Trade Confirmation

7.388 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

7.389 submitterIdCod

Description This field contains the member id of the submitter of an OTC on behalf request.

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	SUBMITTER_ID_COD_LEN(5)	alphanumeric 5

Where received: Xetra Inquire OTC Trade
Xetra Subscribe OTC Information

7.390 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

7.391 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 OTC Trade
Xetra Enter Order
Xetra Enter Quote
Xetra Enter Stop Order
Xetra Inquire Execution Confirmation
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 Matching Event
- Xetra Subscribe OTC Information
- Xetra Subscribe Order Execution Confirmation
- Xetra Subscribe Specialist Specific Information
- Xetra Subscribe Trade Confirmation

7.392 textB

Description Free text for user-specified comments related to the "Buy" side.

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	TEXT_B_LEN(12)	alphanumeric 12

Where sent: Xetra Enter OTC Trade on Behalf

7.393 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

7.394 textS

Description Free text for user-specified comments related to the "Sell" side.

Type	Size	Format
char[]	TEXT_S_LEN(12)	alphanumeric 12

Where sent: Xetra Enter OTC Trade on Behalf

7.395 ticSize

Description A tick size represents a limit price/range step. Twenty 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.

Type	Size	Format
char[]	TIC_SIZE_LEN(13)+1	Price

Where received: Xetra Inquire Full Instrument
Xetra Inquire Instrument

7.396 ticVal

Description TicVal represents a limit range for which a tick size applies. There are a total of twenty 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).

Type	Size	Format
char[]	TIC_VAL_LEN(13)+1	Price

Where received: Xetra Inquire Full Instrument
Xetra Inquire Instrument

7.397 timIntvlSec

Description This field indicates the time interval after which the MMP counters are reset to zero if no threshold has been met or exceeded. Setting this time field to zero will delete the respective Market Maker Protection setting.

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	TIME_INTVL_SEC_LEN(2)	numeric 2

<u>Limit Value</u>	<u>Explicit</u>	<u>Description</u>
CSHM_MIN_TIM_INTVL_SEC_LEN	0	Minimum Limit
CSHM_MAX_TIM_INTVL_SEC_LEN	60	Maximum Limit

Where sent: Xetra Modify Market Maker Protection Limits

Where received: Xetra Inquire Market Maker Protection Limits

7.398 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

7.399 totNoTrdMpo

Description This field indicates the cumulative total of the number of midpoint order trades for the current day in a given instrument.

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	TOT_NO_TRD_MPO_LEN(9)+1	numeric signed 9

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market

7.400 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
Xetra Enter OTC Trade on Behalf

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 Matching Event
Xetra Subscribe OTC Information
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Specialist Specific Information
Xetra Subscribe Trade Confirmation

7.401 tradMtchPrcFromF

Description The lowest 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	"-9999999999999"
MAX_FILT_PRC	"+9999999999999"

Where sent: Xetra Inquire All Trades

7.402 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	"-9999999999999"
MAX_FILT_PRC	"+9999999999999"

Where sent: Xetra Inquire All Trades

7.403 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 Subscribe Matching Event
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Specialist Specific Information

7.404 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.

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	TRAN_DAT_LEN(8)	Date

Where sent: Xetra Modify Trade
Xetra Reverse OTC Trade

Where received: Xetra Inquire All Trades
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 Matching Event
Xetra Subscribe OTC Information
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Private Member Message
Xetra Subscribe Specialist Specific Information
Xetra Subscribe Trade Confirmation

7.405 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

7.406 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
Xetra Reverse 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

7.407 tranIdNoBuy

Description Unique identifier of a trade.

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	TRAN_ID_NO_BUY_LEN(7)	numeric 7

Where received: Xetra Enter OTC Trade on Behalf

7.408 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

7.409 tranIdNoP

Description Unique identifier of a trade per day of an instrument.

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	TRAN_ID_NO_P_LEN(7)	numeric 7

Where sent: Xetra Modify Trade

7.410 tranIdNoSell

Description Unique identifier of a trade.

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	TRAN_ID_NO_SELL_LEN(7)	numeric 7

Where received: Xetra Enter OTC Trade on Behalf

7.411 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

7.412 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

7.413 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

7.414 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 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 Matching Event
- Xetra Subscribe OTC Information
- Xetra Subscribe Order Execution Confirmation
- Xetra Subscribe Private Member Message
- Xetra Subscribe Specialist Specific Information
- Xetra Subscribe State Change Information
- Xetra Subscribe Ticker
- Xetra Subscribe Trade Confirmation

7.415 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

7.416 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

7.417 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

7.418 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

7.419 trdCnclQtyAsk

Description The cancelled quantity of the ask side of a quote.

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

Where received: Xetra Enter Quote

7.420 trdCnclQtyBid

Description The cancelled quantity of the bid side of a quote.

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

Where received: Xetra Enter Quote

7.421 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

7.422 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

7.423 trdMdlTypCod

Description The identifier of a trading model type.

<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_BC	"06"	Block Crossing Trading Model
TRD_MDL_TYP_COD_CONT_AUCT_CW	"08"	Continuous Auction Trading Model

Where sent: Xetra Inquire Current Subgroup Quotation Provider Licenses

Where received: Xetra Inquire Full Instrument
Xetra Inquire Instrument

7.424 trdOtcRptInd

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

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

Where received: Xetra Inquire OTC Trade
Xetra Subscribe OTC Information

7.425 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

7.426 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

7.427 trdPtfloInd

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

7.428 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
Xetra Enter OTC Trade on Behalf

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

7.429 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

7.430 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. TRD_RES_TYP_COD_CL_CROSSING is no longer used. In the order maintenance response structures, this field is only filled when the transaction is pending (PD).

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	TRD_RES_TYP_COD_LEN(2)	alphanumeric 2

<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_IO	"IO"	Internal Use Only
TRD_RES_TYP_COD_MAIN_TRADING	"MT"	Main trading only
TRD_RES_TYP_COD_MAIN_AUCTION	"MA"	Auctions in Main trading only
TRD_RES_TYP_COD_CL_CROSSING	"CC"	Currently not used
TRD_RES_TYP_COD_ACPT_SRP	"SU"	Accept surplus
TRD_RES_TYP_COD_PENDING	"PD"	Pending for next auction
TRD_RES_TYP_COD_SPEC_AUCT_ONLY	"SA"	This value indicates a Special Auction order; for Federal Bonds the Special Auction indicator is used for prices determined with Bundesbank participation.
TRD_RES_TYP_COD_SPEC_AUCT_PEND	"SP"	Special auction pending
TRD_RES_TYP_COD_OPT_OUT	"OO"	Opt-Out for Xetra Midpoint
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 Matching Event
- Xetra Subscribe Order Execution Confirmation
- Xetra Subscribe Specialist Specific Information

7.431 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

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

7.432 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
TRD_RPT_STS_DELETED	'D'	Disseminated for deletion

Where received:

- Xetra Inquire OTC Trade
- Xetra Subscribe OTC Information

7.433 trdRskLimActFlg

Description This field specifies whether the setup trading risk limits are active for current or next business day.

<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'	Active on current business day
XETRA_CONST_NO	'N'	Active on next business day

Where sent: Xetra Modify Trading Risk Limits

Where received: Xetra Inquire Trading Risk Limits

7.434 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

7.435 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

7.436 trdTimMpo

Description The most recently recorded time of a midpoint order trade concluded in a given instrument.

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	CSHM_TIME_LEN(8)	Time

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market

7.437 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
TRD_TYP_MPO	'M'	Midpoint order 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

7.438 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)
TRD_TYP_MPO	'M'	Midpoint order trade

Where sent:

- Xetra Inquire All Trades
- Xetra Inquire Member Trade
- Xetra Inquire Own Member Trade
- Xetra Inquire Own Trade
- Xetra Inquire Trade

7.439 trnTypId

Description This field indicates the type of a transaction.

<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 from active or locked stock order book
TRN_TYP_ID_EXECUTE	'E'	Execute
TRN_TYP_ID_ADD_PEND	'H'	Add pending
TRN_TYP_ID_FIN_DELETE	'J'	Transfer from locked stock deleting order from active order book
TRN_TYP_ID_QR_SPEC	'L'	Quote Request for Specialist
TRN_TYP_ID_AUTO_REV	'M'	Automatic Reversal
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 Inquire OTC Trade
Xetra Subscribe Matching Event
Xetra Subscribe OTC Information
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Specialist Specific Information

7.440 **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.

<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

7.441 **userOrdNum**

Description Order reference number for Member internal usage

7.443 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

7.444 userOrdNumS

Description Order reference number for Member internal usage.

<u>Type</u>	<u>Size</u>	<u>Format</u>
char[]	USER_ORD_NUM_S_LEN(16)	alphanumeric 16

Where sent: Xetra Enter OTC Trade on Behalf

7.445 utcTimDiff

Description This field indicates the trade time offset from UTC in the format +/-HHMM.

<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

7.446 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	"-9999999999999"
INS_MKT_PRC_FIELD_NO_CHANGE	" "

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market

7.447 volInd

Description Indicates whether an instrument has a potential volatility interruption or an actual volatility interruption or neither during auction. For instruments traded in mini auction and liquidity interruption this field displays respective status.

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

<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'
VOL_IND_MINI_AUCTION	'A'
VOL_IND_POT_VOLA_MA	'B'
VOL_IND_LIQUIDITY_INTERRUPT	'L'
VOL_IND_POT_VOLA_LI	'T'

Where received: Xetra Inquire Inside Market
Xetra Inquire Instrument Trading Control
Xetra Subscribe Inside Market

7.448 volLim

Description This field specifies the volume limit.

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

<u>Limit Value</u>	<u>Explicit</u>	<u>Description</u>
CSHM_MIN_VOL_LIM_LEN	0	Minimum Limit

Where sent: Xetra Modify Market Maker Protection Limits

Where received: Xetra Inquire Market Maker Protection Limits

7.450 warnLim

Description This field specifies the warning limit for trading risk limits.

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

<u>Limit Value</u>	<u>Explicit</u>	<u>Description</u>
CSHM_MIN_VOL_LIM_LEN	0	Minimum Limit

Where sent: Xetra Modify Trading Risk Limits

Where received: Xetra Inquire Trading Risk Limits

7.451 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

<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

7.452 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

Type	Size	Format
char[]	WAR_STR_PRC_LEN(12)	alphanumeric 12

Where received: Xetra Inquire Full Instrument
Xetra Inquire Instrument

7.453 warTyp

Description The type of the warrant.

Type	Size	Format
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

7.454 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

7.455 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

7.456 xetraIsinSubject

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

7.457 xetraIssrMnem

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

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 (complCode)	Completion Text (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 + 359 days.
4510	INVALID ORDER QUANTITY	Entered order quantity is not a valid number or is not equal to round lot quantity.

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
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.
4526	ERROR IN LOADING INSTRUMENT REFERENCE DATA	Instrument reference data could not be loaded.
4527	INVALID KEY DATA CONTROL BLOCK	Key for next inquiry is corrupt.

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
4528	INVALID INSTRUMENT LIST REQUEST	Incorrectly formatted request was submitted.
4529	INVALID TRANSACTION ID	Transaction ID does not exist.
4530	LICENSE IS NOT AVAILABLE FOR THIS 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 exist.
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 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.
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.

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
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.
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.

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
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.
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.

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
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.
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.

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
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.
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.

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
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.
4641	INVALID COMBINATION OF ORDER TYPE AND EXECUTION RESTRICTION	For the order type I an execution restriction is entered.
4642	QUANTITY IS NOT ROUND LOT	For the order type I an odd lot quantity is entered.
4643	INVALID COMBINATION OF ORDER TYPE AND VALIDITY CONSTRAINT	For the order type I the validity GFD is not entered.
4644	ORDER QUANTITY IS LESS THAN PEAK QUANTITY	For the order type I the order quantity is less than the peak quantity.

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
4645	PEAK QUANTITY IS LESS THAN MINIMUM PEAK QUANTITY	For the order type I the peak quantity is less than the minimum peak quantity of the instrument reference data.
4646	ORDER QUANTITY IS LESS THAN MINIMUM ICEBERG QUANTITY	For the order type I the quantity is less than the minimum iceberg quantity of the instrument reference data.
4647	INVALID PTA FLAG	Post trade anonymity flag cannot contain values other than 'Y' and 'N'.
4648	INVALID ORDER TYPE INDICATOR	Order type indicators for the different order types cannot contain values other than 'Y' and 'N'.
4649	INVALID MINIMUM ICEBERG QUANTITY	Minimum iceberg quantity has to be a valid numeric number.
4650	INVALID MINIMUM PEAK SIZE	Minimum peak size has to be a valid numeric number.
4651	INVALID MAXIMUM ORDER VALUE	The entered value is not numeric or less than zero.
4652	INVALID BOND INTEREST RATE	The entered bond interest rate is not numeric or the minimum interest rate is not less than the maximum interest rate.
4653	INVALID EXCHANGE ID	The entered exchange ID contains non-printable characters.
4654	INVALID SUBTYPE CODE	The entered subtype code contains non-printable characters.
4655	INVALID MATURITY DATE	The entered maturity date is not a date or minimum date is not less than maximum date.
4656	INVALID BOND ISSUER	The entered bond Issuer contains non-printable characters.
4657	INVALID MIDPOINT VALIDITY DURATION	The duration of the midpoint validity is incorrect.
4658	INVALID MAXIMUM MATCHING RANGE 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.

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
4660	QUOTE REQUEST ENTRY NOT ALLOWED 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 INSTRUMENT TYPE	OTC trades are not allowed for the entered instrument type.
4662	TRADE MODIFICATION NOT ALLOWED 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 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 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.
4678	EXT TRADE NUMBER HAS WRONG FORMAT	
4679	INVALID EXTERNAL TRADING LOCATION	
4680	INVALID EXTERNAL SETTLEMENT DATE	
4681	EXTERNAL TRADE LINK HAS WRONG FORMAT	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
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 QUOTES	A Xetra BEST related field has been populated on a non-BEST quote.
4685	INVALID BEST RESERVE QUANTITY	An invalid Xetra BEST reserve quantity has been entered.
4686	INVALID BEST BID/BEST ASK BOUNDARY PRICE	The entered Xetra BEST boundary is invalid.
4687	UNREASONABLE COMBINATION OF BOUNDARY PRICES WITH BEST BID/ASK PRICES	The Xetra BEST boundary prices are not consistent with the entered bid or ask price(s).
4688	INVALID BEST EXECUTOR ID	An invalid member ID has been entered in 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 invalid.
4691	INVALID BEST EXECUTOR INDICATOR	The Xetra BEST Executor indicator entered is invalid.
4692	BEST EXECUTOR FOR EQUITIES ONLY	A Xetra BEST Executor has been given for a transaction in a non-equity instrument.
4693	INVALID TRADE TYPE	The trade type for External Eurex Bonds 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 valid yield value for yield-traded instruments.
4696	FILTER LIMITS PROVIDED FOR BOTH PRICE AND YIELD-TRADABLE INSTRUMENTS	It is not allowed to filter orders by limit for both price and yield-traded instruments.
4702	NO ASSIGNMENT FOR TRADER	No assignment for trader exists.
4703	INVALID STREAM GROUP	Invalid stream group.
4704	INVALID BACKEND MESSAGE LENGTH	Invalid backend message length.
4705	ORDERBOOK RECOVERY REQUEST EXPIRED	The order book recovery request has expired.

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
4706	INVALID COMBINATION OF AMND CONF IND AND TRD OTC RPT IND FIELDS	The combination of amndCibfUbd and the TrdOTCRptInd is invalid
4707	BUSY: TXN REJECTED. TRY AGAIN	The system is busy. The transaction was rejected, please try again.
4710	INSTRUMENT IS FROM DIFFERENT SET	Instrument belongs to a different set.
4711	STRIKE EXE PRC IS NOT ALLOWED IN COMBINATION WITH THE GIVEN ORDER TYPE	The Strike Execution Price is not allowed in combination with the given order type
4712	STRIKE EXE PRC SHOULD BE HIGHER THAN LIMIT PRICE OF SELL ORDER	The Strike Execution Price should be higher than the limit price of a sell order
4713	STRIKE EXE PRC SHOULD BE LOWER THAN LIMIT PRICE OF BUY ORDER	The Strike Execution Price should be lower than the limit price of a buy order
4714	MMP SETTINGS NOT ALLOWED FOR GIVEN INS GRP	MMP settings are not allowed for the given instrument group.
4715	INVALID MATCH INST CROSS ID COMBINATION	Invalid Match inst cross id combination
4716	MATCH INST CROSS ID NOT ALLOWED FOR ORDR TYPE	Match inst cross id not allowed for order type
4717	MATCH INST CROSS ID NOT ALLOWED FOR QUOTE TYPE	Match inst cross id not allowed for quote type
4718	MATCH INST CROSS ID NOT ALLOWED FOR INSTR	Match Inst Cross Id not allowed for Instr
10602	THIS API CALL IS NOT SUPPORTED ANYMORE	
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	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
6016	CANNOT READ/WRITE THE DEFAULT INSTRUMENT	
6017	INSTRUMENT PROFILE PROBLEM	
6018	INVALID PROFILE	
6019	MAXIMUM NUMBER OF PROFILE ENTRIES EXCEEDED	
6030	INSTRUMENT SUSPENDED	
6031	EMPTY INSTRUMENT ID	
6032	INVALID INITIAL WINDOW CONFIGURATION	
6033	ERROR IN CONFIGURATION CONTEXT	
6034	INVALID CONTEXT	
6035	INVALID ACTION	
6041	NEW PASSWORD MUST DIFFER FROM OLD	
6042	INVALID PASSWORD	
6043	INVALID USER ID	
6046	XETRA CONNECTION CLOSED	
6048	VALUES CONNECTION FAILED	
6049	VALUES CONNECTION ERROR	
6053	INSTRUMENT HAS TRANSACTIONS PENDING	
6055	PLEASE CHOOSE A ROW	
6056	PLEASE CHOOSE AN INSTRUMENT	
6057	PLEASE CHOOSE A FILTER	
6059	MAXIMUM NUMBER OF PROFILES REACHED	
6064	INVALID QUANTITY	
6065	PARALLEL DELETION OCCURRED	
6067	PROFILE NAME ALREADY EXISTS	
6068	DUPLICATE ENTRIES REJECTED	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
6069	WRONG ENVIRONMENT NUMBER	
6071	UNSUBSCRIBE INSTRUMENT STATE	
6072	PROFILE MODIFIED SUCCESSFULLY	
6087	EXTENDED AUCTION CALL	
6088	RETRIEVED PROFILE DOES NO LONGER EXIST.	
6089	NO FILTER SELECTED	
6090	NO ROW SELECTED	
6091	CURRENT PROFILE IS EMPTY	
6092	ARCHITECTURE NOT AVAILABLE ANYMORE	
6093	XETRA BACK-END NOT AVAILABLE	
6094	NO DATA MATCHING SELECTION CRITERIA	
6095	EXTENDED VOLATILITY INTER- RUPTION	
6096	VOLATILITY INTERRUPTION	
6097	MARKET ORDER INTERRUPTION	
6098	INSTRUMENT IS NOT ASSIGNED	
6099	XETRA LOGIN FAILED FOR AT LEAST ONE SELECTED EXCHANGE	
6100	DATE CANNOT BE LESS THAN TODAY OR GREATER THAN 360 DAYS	
6101	ASK LIMIT MUST BE HIGHER THAN BID LIMIT	
6102	UNEXPECTED INQUIRY RESPONSE	
6103	XETRA LOGIN PENDING REQUESTS	
6104	PASSWORD CHANGED SUCCESS- FULLY	
6105	NO VALID INSTRUMENT OR PROFILE SELECTION	
6106	INSTRUMENT IS NOT INTERNAL	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
6107	OPEN OTC TRADE SUCCESSFULLY ENTERED	
6108	OPEN OTC TRADE SUCCESSFULLY DELETED	
6109	OPEN OTC TRADE SUCCESSFULLY APPROVED	
6110	BROADCAST RETRANSMISSION NOT AVAILABLE	
6111	CONTINUOUS AUCTION XERVICE NOT AVAILABLE	
6112	BROADCAST RETRANSMISSION LOGIN FAILED	
6113	CONTINUOUS AUCTION XERVICE LOGIN FAILED	
6114	BROADCAST RETRANSMISSION LOGOUT FAILED	
6115	CONTINUOUS AUCTION XERVICE LOGOUT FAILED	
6116	CANNOT PROCESS QUOTE FOR ACCOUNT TYPE ISSUER	
6117	CANNOT ENTER QUOTE FOR ACCOUNT TYPE ISSUER	
6118	CANNOT INQUIRE QUOTE FOR ACCOUNT TYPE ISSUER	
6119	EXTENDED VOLATILITY INTER- RUPTION IS 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 REQUEST FOR INSIDE MARKET	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
6205	RECEIVED UNEXPECTED INSIDE MARKET INQUIRY RESPONSE	
6206	RECEIVED UNEXPECTED INSIDE MARKET BROADCAST	
6207	NO ROW CONTEXT FOR SELECTED ROW	
6208	ASK LIMIT MUST BE HIGHER THAN BID LIMIT	
6209	NO ORDERS MATCHING SELECTION CRITERIA	
6210	NO QUOTE SELECTED	
6211	NO QUOTES MATCHING SELECTION CRITERIA	
6212	AVERAGE PRICE CANNOT BE CALCULATED FOR MULTIPLE INSTRUMENTS	
6213	AVERAGE PRICE CALCULATION IN PROGRESS	
6214	AVERAGE PRICE CALCULATION SUCCESSFULLY CANCELED	
6215	INVALID COMBINATION OF STOP LIMIT 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 according to filter settings?	
6220	Do you really want to hold all orders according to filter settings?	
6221	Do you really want to release all orders according to filter settings?	
6222	ORDER CONFIRMATION DATA MAY BE OUTDATED	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
6223	QUOTE CONFIRMATION DATA MAY BE OUTDATED	
6224	DESIGNATED SPONSOR QUOTE REQUEST DATA MAY BE OUTDATED	
6225	MAXIMUM ORDER QUANTITY WAS EXCEEDED	
6226	BUY QUANTITY EXCEEDED THE MAXIMUM ORDER QUANTITY	
6227	SELL QUANTITY EXCEEDED THE MAXIMUM ORDER QUANTITY	
6228	ORDER/QUOTE CURRENTLY PROCESSED	
6229	Do you really want to delete all quotes according to filter settings?	
6230	Do you really want to hold all quotes according to filter settings?	
6231	Do you really want to release all quotes according to filter settings?	
6232	ADJUSTMENT COMPLETED SUCCESSFULLY	
6233	ONLY EQUITIES ARE ALLOWED	
6234	OTC CONFIRMATION DATA MAY BE OUTDATED	
6235	INVALID TRADER ID FOR EXCHANGE	
6500	DIFFERENT CURRENCIES SELECTED	
6800	TRADE SUCCESSFULLY UPDATED	
6801	YOU ARE NOT ALLOWED TO RECEIVE ANY REPORTS	
6802	CHANGE TO REPORT SELECTION SUCCESSFUL	
6803	USER SUCCESSFULLY ADDED	
6804	USER SUCCESSFULLY MODIFIED	
6805	USER SUCCESSFULLY DELETED	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
6806	NO CHANGE TO REPORT SELECTION REQUESTED	
6807	AVERAGE PRICE CANNOT BE CALCULATED FOR MULTIPLE INSTRUMENTS	
6808	AVERAGE PRICE CALCULATION IN PROGRESS	
6809	AVERAGE PRICE CALCULATION SUCCESSFULLY CANCELED	
6810	ACCUMULATED FEES CANNOT BE CALCULATED FOR MULTIPLE CURRENCIES	
6816	TRADE UNDESIGNATED SUCCESS- FULLY	
6818	AT LEAST ONE TRANSACTION COULD NOT BE PROCESSED SUCCESSFULLY	
7520	SUBSCRIPTION ADMIN ITEM NOT FOUND	
7521	SUBSCRIPTION ADMIN COUNTER NOT FOUND	
7522	SUBSCRIPTION ADMIN INVALID VALUES HANDLER	
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	
7529	QUOTE ENTRY REJECTED BECAUSE NO CROSSED BOOK	
7531	NO OPEN OTC TRADES FOUND	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
8261	OTC TRADE SUCCESSFULLY ENTERED	
8262	INSTRUMENT SUCCESSFULLY ADDED	
8263	INSTRUMENT ASSIGNED SUCCESS- FULLY 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	
8274	UNABLE TO SETUP LISTBOX FOR EQUITIES / BONDS / WARRANTS	
8275	INVALID INSTRUMENT TYPE	
8276	UNABLE TO FILTER BONDS FOR MATURITY DATE	
8277	INVALID INSTRUMENT GROUP	
8278	UNABLE TO SETUP MULTI ISIN INQUIRY REQUEST	
8279	INVALID MULTI ISIN INQUIRY REQUEST	
8280	NO INSTRUMENT IN GROUP	
8281	NO DESTINATION GROUP	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
8282	NO DEFAULT GROUP	
8293	INSTRUMENT GROUP SUCCESS- FULLY ADDED	
8294	INSTRUMENT GROUP SUCCESS- FULLY DELETED	
8295	INSTRUMENT GROUP SUCCESS- FULLY 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 SUCCESS- FULLY ADDED	
8404	INSTRUMENT WATCH SUCCESS- FULLY DELETED	
8405	INSTRUMENT WATCH SUCCESS- FULLY MODIFIED	
8406	INSTRUMENT WATCH SUCCESS- FULLY ACTIVATED	
8407	INSTRUMENT WATCH SUCCESS- FULLY DEACTIVATED	
8408	EXCEEDED NUMBER OF WATCHES PER INSTRUMENT	
8409	EXCEEDED NUMBER OF TOTAL WATCHES	
8410	NO INSTRUMENT GROUP ASSIGNED	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
8411	NO LICENSE AVAILABLE	
8412	MAXIMUM ORDER QUANTITY SUCCESSFULLY MODIFIED	
8413	INVALID CONTROL SEGMENT	
8414	UNABLE TO INQUIRE LIST OF ALL INSTRUMENTS	
8415	FAST MARKET	
8416	NO YIELD AVAILABLE FOR HISTORIC TRADES	
8417	XETRA BACK-END AVAILABLE	
8418	INVALID EXTENDED VOLA FACTOR	
8419	BROADCAST RETRANSMISSION AVAILABLE	
8420	CONTINUOUS AUCTION XERVICE AVAILABLE	
8421	PUBLIC QUOTE SUCCESSFULLY ENTERED	
8422	MATCHING RANGE SUCCESSFULLY ENTERED	
8423	DO YOU REALLY WANT TO SUSPEND ALL WARRANTS FOR THIS UNDER- LYING?	
8424	CLOSING CROSSING PERIOD STARTED	
8426	INSTRUMENT IS NOT AN EQUITY	
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.

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
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.
10620	NO MORE RECORDS IN ORDER BOOK	Record not found in Order Book.
10628	PASSWORD EXPIRED	The password has expired.
10631	NEW PASSWORD EQUALS PREVIOUS PASSWORD	New password equals previous password.
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.

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
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.
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.

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
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 359 DAYS	The date entered for a Good Till Cancelled order cannot be greater than 359 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 PROPRI- ETARY ACCOUNT	The user is not set up to trade using account type entered.
11008	UNAUTHORIZED USE OF DESIG- NATED 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	
11016	INVALID COMBINATION OF ACCOUNT TYPE AND NETTING TYPE	
11017	BEST FIELDS ONLY ALLOWED FOR BEST QUOTES	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
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.
11796	USER NOT ASSIGNED TO ALL MEMBER MARKETS	User not assigned to all member markets
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.

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
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.
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.

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
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.
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 DESIG- NATED 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.

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
12951	REPORT SELECTION WAS ALREADY MODIFIED	Report is modified (re-inquire before changing).
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 OR ASSIGNMENT NOT REQUIRED FOR TRADING MODEL 8	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
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.
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.

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
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.
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 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 SUPER- VISOR 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 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 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.

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
13003	RESPONSE CAN'T BE DELIVERED, PLEASE RECHECK RESULT OF TRANSACTION	
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.

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
13026	CLOSED BOOK INDICATOR NOT VALID	Entered closed book indicator not valid.
13027	UNIT OF QUOTATION NOT VALID	Entered unit of quotation not valid.
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.

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
13047	THE VALUES FOR SIZE/VALUE MUST BE DESCENDING	
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.
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 greater 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.

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
13068	DISP DCML FOR ORIG AND TARGET CTRL SEGMENTS NOT EQUAL	
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.
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.

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
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.
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.

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
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.
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 INCON- SISTENT	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.

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
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 assigned 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.
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'.

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
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.
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 ALREADY EXISTS	Invalid Designated Sponsor assignment 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 REQUIRED DURING THIS TRADING PHASE	Designated Sponsor license is required during current trading phase.
13160	OTC TRADES CAN NOT BE REVERSED	Trade reversal of OTC trades is invalid.
13161	ONLY ACCEPT SURPLUS ORDERS ARE ALLOWED DURING CURRENT TRADING PHASE	Trading restriction 'Accept Surplus' is mandatory during current trading phase.
13162	RAW DATA REPORT NOT AVAILABLE	Invalid report requested - raw data format not available.
13163	UNREASONABLE STOP LIMIT	Stop limit entered is invalid.

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
13164	QUOTE REQUESTED NOT FOUND ON DATABASE	Invalid quote deletion - quote not found on database.
13165	ORDER NOT EXECUTABLE WITHIN VALIDITY	Order or stop order entered cannot be executed within validity.
13166	INVALID EXECUTION RESTRICTION FOR CURRENT TRADING PHASE	Execution restrictions FOK/IOC are invalid for current trading phase.
13168	INACTIVATION OF MEMBER SUPERVISOR DENIED	Invalid maintenance of member supervisor.
13169	INSTRUMENT IS NOT A DOMESTIC STOCK	Dividend payment adjustment is requested to be performed for a non domestic stock.
13170	NO DIVIDEND PAYMENT IN THIS INSTRUMENT	Dividend payment adjustment is requested to be performed for an instrument without dividend payment.
13171	DIVIDEND PAYMENT ADJUSTMENT ALREADY PERFORMED	Dividend payment adjustment is requested to be performed the second time.
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 SUBTYP	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.

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
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.
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.

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
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.
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 DURING FROZEN CALL	Invalid quote / stop order maintenance during frozen call.
13211	INVALID CHANGE OF ORDER TYPE	The order type I or T is modified to a different order type or the limit of a market-to-limit order is modified (which leads to a change to the order type L).
13212	INVALID ORDER TYPE SELECTED	
13213	MINIMUM QUANTITY IS NOT ROUND LOT	Minimum iceberg quantity and minimum peak size has to be multiple of the round lot quantity.
13214	INVALID PTA FLAG	Post trade anonymity flag cannot contain values other than 'Y' and 'N'.
13215	INVALID MARKET ORDER INDICATOR	Market order type indicator cannot contain values other than 'Y' and 'N'.

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
13216	INVALID LIMIT ORDER INDICATOR	Limit order type indicator cannot contain values other than 'Y' and 'N'.
13217	INVALID MARKET-TO-LIMIT ORDER INDICATOR	Market-to-Limit order type indicator cannot contain values other than 'Y' and 'N'.
13218	INVALID ICEBERG ORDER INDICATOR	Iceberg order type indicator cannot contain values other than 'Y' and 'N'.
13219	MIN PEAK QTY LARGER THAN MIN ICEBERG QTY	Minimum peak size of iceberg orders cannot be larger than the minimum iceberg quantity.
13220	ORDER QUANTITY IS LESS THAN PEAK QUANTITY	For the Iceberg order the order quantity is less than the peak quantity.
13221	ORDER QUANTITY IS LESS THAN MINIMUM ICEBERG QUANTITY	For the Iceberg order the quantity is less than the minimum iceberg quantity of the instrument reference data.
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.

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
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.
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	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
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	
13261	INVALID LIQUIDITY MANAGER MINIMUM 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 EXECUTOR	
13269	FLOW PROVIDER WAS ALREADY ASSIGNED TO BEST EXECUTOR	
13270	FLOW PROVIDER WAS NOT ASSIGNED TO BEST EXECUTOR	
13271	INVALID RELATIONSHIP	
13272	INVALID BEST BID/BEST ASK PRICE	
13280	MEMBER IS NOT A BEST EXECUTOR IN THIS INSTRUMENT	
13281	MEMBER IS NOT A LIQUIDITY MANAGER IN THIS INSTRUMENT	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
13282	SUBGROUP IS NOT A BEST EXECUTOR IN THIS INSTRUMENT	
13283	SUBGROUP IS NOT A LIQUIDITY MANAGER IN THIS INSTRUMENT	
13284	BEST EXECUTOR ASSIGNMENT ALREADY EXISTS	
13285	LIQUIDITY MANAGER ASSIGNMENT ALREADY EXISTS	
13286	NO BEST EXECUTOR LICENSES ASSIGNED TO MEMBER	
13287	NO LIQUIDITY MANAGER LICENSES ASSIGNED TO MEMBER	
13288	ACTIVE CCP CLEARING MEMBER NEEDED	
13289	UPDATE REFUSED - OUTSTANDING PENDING TM CHANGE TO CCP	
13290	UPDATE REFUSED - OUTSTANDING PENDING CM CHANGE TO CCP	
13291	UPDATE REFUSED - OUTSTANDING PENDING CCP CHANGE TO TM	
13292	UPDATE REFUSED - OUTSTANDING PENDING CCP CHANGE TO CM	
13293	A NON-TRADING MEMBER MUST BE ITS OWN CCP CLEARING MEMBER	
13294	A NON-TRADING MEMBER MUST BE ITS OWN CLEARING MEMBER	
13295	INCONSISTENT CLEARING STATUS	
13296	CANNOT CHANGE BOND YIELD TRADE IND FOR AT LEAST ONE INSTRUMENT	
13297	INVALID INTEREST CALCULATION METHOD FOR YIELD TRADING	
13298	INVALID ACCRUED INTEREST CALCULATION METHOD FOR YIELD TRADING	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
13299	INVALID INSTRUMENT SUBTYPE FOR YIELD TRADING	
13300	BUSY: TXN REJECTED. TRY AGAIN	
13301	INVALID MINIMUM ORDER SIZE	
13302	INVALID MAXIMUM PRICE STEPS NUMBER	
13303	THE BLOCK BID OPTIMIZATION LIMIT IS LOWER THAN 1 OR GREATER THAN 32	
13304	AT LEAST ONE OF THE SUMMER TIME PARAMETERS IS INVALID	
13305	AT LEAST ONE DELIVERY DATE HAS AN INCONSISTENT STATUS	
13306	THE HOURLY AND BLOCK BIDS FOR SOME DELIVERY DATES WERE NOT DELETED	
13307	AUCTION RESULTS ARE ALREADY COMMITTED	
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	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
13316	POSTR CAN BE TRIGGERED ON SEGMENT LEVEL ONLY	
13317	INVALID MAXIMUM BLOCK BID QUANTITY	
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	
13327	INVALID HEARTBEAT START/STOP INDICATOR	
13328	UNAUTHORIZED USE OF MEMBER/ SUBGROUP/ACCOUNT/SETID	
13329	INVALID RESOURCE ACCESS LEVEL NUMBER - ENTER 0 OR 1	
13330	INSTRUMENT EXCHANGE AND INSTRUMENT GROUP EXCHANGE DO NOT MATCH	
13331	MEMBER EXCHANGE AND INSTRUMENT GROUP EXCHANGE DO NOT MATCH	
13333	MARKET VALUE EXCEEDS 999,999,999,999.99. PLEASE REDUCE ORDER QUANTITY	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
13334	ENTRY OF NEW ORDERS CURRENTLY SUSPENDED. TRY AGAIN LATER	
13335	TOO MANY ORDERS FOR MEMBER. PLEASE REDUCE NUMBER OF BOOK ORDERS	
13336	TOO MANY ORDERS FOR SUBGROUP. PLEASE REDUCE NUMBER OF BOOK ORDERS	
13337	TOO MANY ORDERS FOR TRADER. PLEASE REDUCE NUMBER OF BOOK ORDERS	
13338	INVALID STREAM GROUP ID CODE	
13339	INVALID NEWS DETAIL	
13340	INVALID QUANTITY	
13341	INCONSISTENT SETTLEMENT AND TRADE REPORT INDICATORS	
13342	INVALID OTC TRADE FLAG	
13343	INVALID INSTRUMENT LIST	
13344	THE OTC TRADE MUST BE ENTERED AS SETTLEMENT AND REPORTING	
13345	CONFIRMATION OF A SETTLEMENT- ONLY OTC TRADE NOT ALLOWED	
13346	INVALID TRANSACTION ID	
13347	CURRENT TIME IS OUTSIDE THE MIFID REPORTING PERIOD	
13348	UNAUTHORIZED TRADE REPORT CONFIRMATION	
13349	NO INVALID PRICE OR QUANTITY TO CONFIRM	
13350	TRADE REPORT HAS ALREADY BEEN CONFIRMED	
13351	INVALID DEFAULT BEST EXECUTOR INDICATOR	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
13352	INSUFFICIENT PRIVILEGE - TRADE REPORT RAL	
13353	INVALID USE OF AMENDMENT- CONFIRMATION INDICATOR	
13354	INVALID TIME ZONE SHIFT	
13355	PROPRIETARY OR AGENT ACCOUNT MANDATORY FOR COUNTERPARTY	
13356	TIME OF THE TRADE REPORT LIES IN THE FUTURE	
13357	INSTRUMENT IS FROM DIFFERENT SET	
13358	BUY ORDERS AND ASK SIDE QUOTES NOT ALLOWED AS KNOCKOUT FLAG IS ENABLED FOR THE INSTRUMENT	
13359	QUANTITY MODIFICATION NOT ALLOWED	
13360	THE REQUESTED QUOTE TYPE IS NOT ALLOWED FOR THE CURRENT INSTRUMENT STATE	
13361	SPECIALIST QUOTE ALREADY EXISTS	
13362	ORDER DELETION TRANSACTION IS PENDING FOR THE REQUESTED ORDER	
13363	ORDER REQUEST PENDING FOR THE REQUEST ORDER NO	
13364	TRADES POSSIBLE FOR PRICE WITHOUT TURNOVER QUOTE	
13365	REQUEST NOT ALLOWED FOR THIS TRADING MODEL	
13366	MEMBER HAS NO SPECIALIST ASSIGNMENT IN THIS INSTRUMENT	
13367	DEFAULT BEST EXECUTOR SERVICE REQUIRES ONE FP/BEST EXECUTOR RELATIONSHIP	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
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 AND SUBGROUP	
13374	SPECIALIST CANNOT BE A MEMBER 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 FOR TRADING MODEL	
13379	INSTRUMENT NOT MIFID RELEVANT	
13380	INVALID MIDPOINT INDICATOR FOR THE REQUESTED INSTR	
13381	INVALID MIDPOINT ORDER QUANTITY	
13382	MIDPOINT INDICATOR NOT ALLOWED FOR THE REQUESTED INSTR	
13385	INVALID ORDER PERSISTENCY INDICATOR	
13386	INVALID TOTAL ORDER QUANTITY	
13388	INVALID TRADING MODEL FOR HIDDEN ORDERS	
13389	ORDER VALUE IS LESS THAN MINIMUM MIDPOINT ORDER VALUE	
13390	INVALID HIDDEN ORDER INDICATOR	
13391	ORDER VALUE IS LESS THAN MINIMUM HIDDEN ORDER VALUE	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
13392	INVALID MINIMUM ACCEPTABLE QUANTITY	
13393	INVALID MINIMUM HIDDEN ORDER VALUE	
13394	FOREIGN CURRENCY IS NOT ASSIGNED FOR MEMBER	
13395	ETS ON BEHALF DELETION NOT ALLOWED	
13396	INVALID SETTLEMENT COUNTRY CODE	
13397	THE SETL INFO FOR MEMBER AND SETL COUNTRY DOES NOT EXIST	
13398	THE SETL INFO FOR MEMBER AND SETL COUNTRY ALREADY EXISTS	
13399	CANNOT DELETE THE SETL INFO FOR THE LAST SETL COUNTRY OF THE MEMBER	
14000	THE SETL INFORMATION FOR A NEW MEMBER MUST BE PROVIDED	
14001	INSTR GROUPS BELONGING TO THE SETL COUNTRY ARE STILL ASSIGNED TO THE MEMB	
14002	THE REQUESTED PWT QUOTE WAS NOT FOUND	
14003	THE REQUESTED PWT QUOTE HAS BEEN ALREADY CANCELED	
14004	THE REQUESTED PWT QUOTE HAS BEEN ALREADY UPDATED	
14005	INVALID VALUE IN FIELD MKT SEG SUPL	
14006	INVALID ISSUE DATE	
14007	INVALID BOND FLAT INDICATOR	
14008	INCOMPATIBLE EXCHANGE AND CONTROL SEGMENT EXCHANGE	
14009	EXCHANGE NOT ASSIGNED	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
14010	ONE EXCHANGE MUST BE ASSIGNED TO MEMBER	
14011	NEW PRIMARY EXCHANGE NOT ASSIGNED TO MEMBER	
14012	INCOMPATIBLE CONTROL SEGMENT STATE	
14013	INVALID EXCHANGE SEGMENT CODE	
14014	ENTERING MEMB CANNOT BE SAME AS MEMB TO BE STOPPED	
14015	MEMBER ALREADY STOPPED OR RELEASED	
14016	MEMBER IS STOPPED	
14017	CALENDAR HAS WRONG TYPE	
14018	ENTRY ALREADY EXISTS	
14019	CALENDAR ENTRY ALREADY EXISTS	
14020	CANNOT DELETE LAST XCAL HOLIDAY	
14021	CANNOT DELETE LAST CAL ENTRY ASSIGNED TO A SEGMENT	
14022	ENTERED CALENDAR IS NOT A TRADING CALENDAR	
14023	ENTERED CALENDAR IS NOT A SETTLEMENT CALENDAR	
14024	CALENDAR DOES NOT EXIST	
14025	CALENDAR ENTRY DOES NOT EXIST	
14026	MARKET SUPERVISION CANNOT BE STOPPED	
14027	MEMBER IS INACTIVE OR NOT ACTIVE SINCE LAST MONTH	
14028	ENTERING MEMBER IS NOT C.M AND S.I OF MEMBER TO BE STOPPED	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
14029	CANNOT DELETE, HOLIDAY STILL IN XCAL	
14030	CONTROL SEGMENTS ARE ASSIGNED TO THIS EXCHANGE SEGMENT	
14031	EXCHANGE SEGMENT NOT EXISTS	
14032	MEMBER STILL CLEARING MEMBER	
14033	INSTRUMENT ALREADY EXISTS IN OTHER MARKET	
14034	INVALID BARRIER PRICE RANGE	
14035	INVALID BARRIER MOVEMENT	
14036	BARRIER PRICE RANGE EXCEEDED	
14037	SINGLE SIDED QUOTE NOT CONFIGURED	
14038	APPROVAL DENIED, INITIATING OR APPROVING MEMBER IS STOPPED	
14039	INCOMPATIBLE EXCHANGE SEGMENT STATE	
14040	INVALID SUBSCRIPTION INDICATOR	
14041	INVALID PERSISTENT ORDER DEL FLAG	
14042	EXCHANGE RATE NOT APPLICABLE	
14043	OTC TRADE HAS ALREADY BEEN REQUESTED TO BE DELETED	The OTC trade has already been requested to be deleted.
14044	QUOTE PROV REQUIRED FOR INSTR IN TM 8	
14045	INVALID MAXIMUM TRADE AMOUNT	Invalid Maximum Trade Amount.
14046	INVALID ADDITIONAL COST AMOUNT	Invalid Additional Cost Amount.
14047	INVALID DEFAULT OTC ACCOUNT	Invalid default OTC account.
14053	SPECIAL AUCTION ONLY FOR TM08 INSTRUMENTS	Special Auction only for TM08 instruments.
14054	INVALID TEXT	Invalid text.

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
14055	SPECIAL AUCTION NOT ALLOWED	Special Auction is not allowed.
14056	INVALID OTC TRADE DATE	Invalid OTC Trade Date.
14057	INVALID COMBINATION ALL INS GRP VS SPEC INS GRP	Invalid Combination for OTC settings: ALL cannot be specified at the same time as a specific instrument group.
14058	OTC TRADE HAS ALREADY BEEN REVERSED	The OTC trade has already been reversed.
14059	ONLY OTC TRADES CAN BE REVERSED	Only OTC trades can be reversed.
14060	INVALID VALUE NON PERS ORDER DEL FLAG	Invalid non-persistent order deletion flag.
14061	INVALID VALUE QUOTE DEL FLAG	
14062	OTC OBO TRADE DELETION NOT ALLOWED	OTC Trade deletion on behalf not allowed.
14063	BILATERAL AGGREGATION NOT CONSISTENT WITH PTA TYPE	
14067	TRANSACTION REJECTED DUE TO MIDPOINT FREEZE	Transaction rejected due to midpoint freeze.
14068	TXN REJECTED MIDPOINT FREEZE	Transaction rejected due to midpoint freeze.
14069	INVALID VALUE ONEXCHOFFOB FLAG	Invalid onExchOffOB flag.
14070	MARKET MAKER PROTECTION LIMIT EXCEEDED	Market Maker Protection Limit Exceeded.
14071	MARKET MAKER PROTECTION SETUP INVALID	Market Maker Protection Setup Invalid
14072	BCAST MEMBER ISSUER AUTHENTI- CATION FAILED	Broadcast Member Issuer Authentication failed.
14073	GROUP DOES NOT CONTAIN TM02 INSTRUMENT	Group does not contain TM02 instrument.
14074	MMP INSGRP-SET CHECK FAILED	MMP Instrument Group to Set Assignemnt check failed.
14075	MMP NOT ENABLED FOR GROUP	MMP not enabled for group
14076	XCAL Deletion not allowed	XCAL Deletion not allowed.

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
14077	CALENDAR STILL ASSIGNED TO SEGMENT	Calendar still assigned to segment
14078	TRADING RISK HALT LIMIT EXCEEDED	Trading risk halt limit exceeded
14079	INVALID TRADING RISK LIMIT SETUP	Invalid Trading Risk Limit Setup
14080	INVALID COMBINATION MINI AUCTION IND AND TM	Invalid Combination Mini Auction Ind and TM
14081	INVALID COMBINATION LIQUIDITY INTERRUPTION IND AND TM	Invalid Combination Liquidity Interruption Ind and TM
14082	INVALID MINI AUCTION FLAG - MA DURATION SET TO 0 IN CONTROL SEGMENT	Invalid Mini Auction Flag - MA Duration Set To 0 In Control Segment
14083	INVALID LIQ. INT. FLAG - LI DURATION SET TO 0 IN CONTROL SEGMENT	Invalid Liq. Int. Flag- LI Duration Set To 0 In Control Segment
14084	INVALID MINI AUCTION DURATION - AT LEAST ONE INSTRUMENT IS MA TRADED	Invalid Mini Auction Duration- At Least One Instrument Is MA Traded
14085	INVALID LIQ. INT. DURATION - AT LEAST ONE INSTRUMENT IS LI TRADED	Invalid Liq. Int. Duration- At Least One Instrument Is LI Traded
14086	MATCH INST CROSS ID NOT ALLOWED FOR INSTR	Match Inst Cross Id not allowed for Instr
14087	MATCH INST CROSS ID NOT ALLOWED FOR MBR	Match Inst Cross Id not allowed for mbr
14088	INVALID MATCH INST CROSS ID COMBINATION	Invalid Match inst cross id combination
14089	MATCH INST CROSS ID NOT ALLOWED FOR ORDR TYPE	Match inst cross id not allowed for order type
14090	MATCH INST CROSS ID NOT ALLOWED FOR QUOTE TYPE	Match inst cross id not allowed for quote type
14091	INVALID QUOTEID	Invalid QuoteId
14092	QUOTEID ALREADY USED	QuoteId already used
14093	QUOTEID TIMED OUT	QuoteId timed out

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
14094	ORDER MODIFICATION NOT ALLOWED	Order modification not allowed
14095	PARTIAL MATCH NOT ALLOWED	Partial match not allowed
14096	QUOTEID DAILY LIMIT EXCEEDED	QuoteId daily limit exceeded
14097	MATCH INST CROSS ID NOT ALLOWED FOR TM	Match inst cross id not allowed for tm
14098	NO CHANGE TO MATCH INST CROSS ID ALLOWED	No change to match inst cross id allowed
14099	VOLUME DISCOVERY MEQ ONLY WHEN ICEBERG ALLOWED	Volume discovery meq only when iceberg allowed
14100	VOLUME DISCOVERY MEQ ONLY WITH TRADING MODEL CT	Volume discovery meq only with trading model ct
14101	VOLUME DISCOVERY MEQ NOT WITH MINI-AUCTION	Volume discovery meq not with mini-auction
14102	VOLUME DISCOVERY MEQ NOT WITH LIQUIDITY-INTERRUPT	Volume discovery meq not with liquidity-interrupt
14103	VOLUME DISCOVERY MEQ NOT MULTIPLE OF MIN TRADABLE UNIT	Volume discovery meq not multiple of min tradable unit
14104	VOLUME DISCOVERY ORDER NOT ALLOWED	Volume discovery order not allowed
14105	INVALID SECOND LIMIT FOR VOLUME DISCOVERY ORDER	Invalid second limit for volume discovery order
14106	SECOND LIMIT FOR VOLUME DISCOVERY ORDER TOO LOW	Second limit for volume discovery order too low
14107	SECOND LIMIT FOR VOLUME DISCOVERY ORDER TOO HIGH	Second limit for volume discovery order too high
14108	HIDDEN QUANTITY LOWER THAN VOLUME DISCOVERY MEQ	Hidden quantity lower than volume discovery meq
14109	INVALID REJECTION REASON CODE	Invalid rejection reason code
14110	QUOTE REQUEST WITH QUOTE ID IS NOT ALLOWED	Quote request with quote id is not allowed
14111	DS/LM QUOTE REQUEST EVENT SUBSCRIPTION NOT ALLOWED	DS/LM quote request event subscription not allowed

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
14112	SPECIALIST QUOTE REQUEST REPLY EVENT SUBSCRIPTION NOT ALLOWED	Specialist quote request reply event subscription not allowed
19994	BUSY: TXN REJECTED. TRY AGAIN	
19999	CHECK RESULT OF REQ. TXN	
40000	INVALID VALUE IN FIELD MLI ISIN DATA CTR	
40001	INVALID VALUE IN FIELD ACC FEE	
40002	INVALID VALUE IN FIELD ACCT TYP COD B	
40003	INVALID VALUE IN FIELD ACCT TYP COD	
40004	INVALID VALUE IN FIELD ACCT TYP COD F	
40005	INVALID VALUE IN FIELD ACCT TYP COD P	
40006	INVALID VALUE IN FIELD ACCT TYP COD 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	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
40016	INVALID VALUE IN FIELD ADDR STR LO1 TXT	
40017	INVALID VALUE IN FIELD ADDR STR LO2 TXT	
40018	INVALID VALUE IN FIELD ADDR ZIP COD	
40019	INVALID VALUE IN FIELD ADJU MEM INFO TXT	
40020	INVALID VALUE IN FIELD AGT IND	
40021	INVALID VALUE IN FIELD APPLI- CATION ID	
40022	INVALID VALUE IN FIELD ASK SIDE DEL	
40023	INVALID VALUE IN FIELD ASN COD	
40024	INVALID VALUE IN FIELD ASS MEMB BRN ID COD	
40025	INVALID VALUE IN FIELD ASS MEMB IST 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	
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 PRC	
40034	INVALID VALUE IN FIELD BON FST CPN DEV	
40035	INVALID VALUE IN FIELD BCAST TYPE	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
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 ID COD B	
40040	INVALID VALUE IN FIELD BEST EXR BRN ID COD	
40041	INVALID VALUE IN FIELD BEST EXR BRN ID COD S	
40042	INVALID VALUE IN FIELD BEST EXR IND	
40043	INVALID VALUE IN FIELD BEST EXR IST ID COD B	
40044	INVALID VALUE IN FIELD BEST EXR IST ID COD	
40045	INVALID VALUE IN FIELD BEST EXR IST ID COD S	
40046	INVALID VALUE IN FIELD BEST RSRV QTY ASK	
40047	INVALID VALUE IN FIELD BEST RSRV QTY 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 (complCode)	Completion Text (complText)	Description
40054	INVALID VALUE IN FIELD BON ACR INT CALC MD	
40055	INVALID VALUE IN FIELD BON ACR INT	
40056	INVALID VALUE IN FIELD BON ACR INT DAY A YR	
40057	INVALID VALUE IN FIELD BON ACR INT DAY	
40058	INVALID VALUE IN FIELD BON ACR INT UNT	
40059	INVALID VALUE IN FIELD BON CPN DEVG 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 MD	
40063	INVALID VALUE IN FIELD BON FST CPN PMT DAT	
40064	INVALID VALUE IN FIELD BON INT RAT MAX	
40065	INVALID VALUE IN FIELD BON INT RAT MIN	
40066	INVALID VALUE IN FIELD BON LST CPN DEVG IND	
40067	INVALID VALUE IN FIELD BON LST CPN PMT DAT	
40068	INVALID VALUE IN FIELD BON MRTY DAT	
40069	INVALID VALUE IN FIELD BON NO CPN A YR	
40070	INVALID VALUE IN FIELD BON NO REM CPN PER	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
40071	INVALID VALUE IN FIELD BON NXT ACR INT DAY YR	
40073	INVALID VALUE IN FIELD BON NXT INT RAT	
40074	INVALID VALUE IN FIELD BON NXT NO 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 PMT DAT	
40078	INVALID VALUE IN FIELD BON YLD CALC 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 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	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
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 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	
40098	INVALID VALUE IN FIELD CTRL SEG COD	
40099	INVALID VALUE IN FIELD CTRL SEG COD 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 DAT B	
40108	INVALID VALUE IN FIELD DATE LST UPD DAT	
40109	INVALID VALUE IN FIELD DATE LST UPD DAT P	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
40110	INVALID VALUE IN FIELD DATE LST UPD DAT S	
40111	INVALID VALUE IN FIELD DEF STL ID ACT	
40112	INVALID VALUE IN FIELD DEF STL ID LOC	
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 COD	
40119	INVALID VALUE IN FIELD DOM IND	
40120	INVALID VALUE IN FIELD END CONT AU DAY	
40121	INVALID VALUE IN FIELD EOD AUCT DURN	
40122	INVALID VALUE IN FIELD EQY NXT DIV DUE DAT	
40123	INVALID VALUE IN FIELD EQY NXT DIV ESTD AMT	
40124	INVALID VALUE IN FIELD EXC CURR TYP COD	
40125	INVALID VALUE IN FIELD EXCH CRT PROC DAT	
40126	INVALID VALUE IN FIELD EXCH ID COD	
40127	INVALID VALUE IN FIELD TRD CNCL QTY ASK	
40128	INVALID VALUE IN FIELD EXCH NAME	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
40129	INVALID VALUE IN FIELD EXCH SYS STATE COD	
40130	INVALID VALUE IN FIELD EXCH X ID	
40131	INVALID VALUE IN FIELD MID PNT ORDR IND	
40132	INVALID VALUE IN FIELD EXCP STATE IND	
40133	INVALID VALUE IN FIELD MIN MID PNT ORDR VAL	
40134	INVALID VALUE IN FIELD BON INT DATA	
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 TYP	
40142	INVALID VALUE IN FIELD FEE FLR	
40143	INVALID VALUE IN FIELD FEE NXT PKG 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 CT	
40147	INVALID VALUE IN FIELD FEE PKG NAM	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (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 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	
40157	INVALID VALUE IN FIELD LST TRD PRC MPO	
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	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
40166	INVALID VALUE IN FIELD FILT TIM MIN	
40167	INVALID VALUE IN FIELD FIX VOL PRC OVRD	
40168	INVALID VALUE IN FIELD FIX VOL PRC RNG	
40169	INVALID VALUE IN FIELD FLTG VOL PRC RNG	
40170	INVALID VALUE IN FIELD FM FIX VOL PRC RGE	
40171	INVALID VALUE IN FIELD FM FLTG VOL PRC RGE	
40172	INVALID VALUE IN FIELD FM IND	
40173	INVALID VALUE IN FIELD FRST TRD DAT	
40175	INVALID VALUE IN FIELD INST ONE DAY QTY MPO	
40176	INVALID VALUE IN FIELD LST TRD QTY MPO	
40177	INVALID VALUE IN FIELD TOT NO TRD MPO	
40178	INVALID VALUE IN FIELD TRD TIM MPO	
40179	INVALID VALUE IN FIELD BON LST CPN DEV	
40180	INVALID VALUE IN FIELD ICE ORD IND	
40181	INVALID VALUE IN FIELD IDX VAR ID	
40182	INVALID VALUE IN FIELD INDY AUCT DURN	
40183	INVALID VALUE IN FIELD INQ TRD RAT	
40184	INVALID VALUE IN FIELD INS ASN NUM	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
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 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 QTY BEST	
40193	INVALID VALUE IN FIELD INST ONE DAY QTY	
40194	INVALID VALUE IN FIELD INST SHT NAM	
40195	INVALID VALUE IN FIELD INST SPEC REP IND	
40196	INVALID VALUE IN FIELD INST SUB TYP 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	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
40206	INVALID VALUE IN FIELD ISIN SEQ NO	
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 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	
40215	INVALID VALUE IN FIELD SMP CNCL ASK IND	
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	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
40225	INVALID VALUE IN FIELD MAX DURN RND END	
40226	INVALID VALUE IN FIELD MAX MRTY DAT	
40227	INVALID VALUE IN FIELD MAX ORDR VAL 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	
40231	INVALID VALUE IN FIELD MKT SEG	
40232	INVALID VALUE IN FIELD MKT SEG SUPL	
40233	INVALID VALUE IN FIELD MEMB BRN ID COD APP	
40234	INVALID VALUE IN FIELD MEMB BRN ID COD B	
40235	INVALID VALUE IN FIELD MEMB BRN ID COD CTPY	
40236	INVALID VALUE IN FIELD MEMB BRN ID COD	
40237	INVALID VALUE IN FIELD MEMB BRN ID COD F	
40239	INVALID VALUE IN FIELD MEMB BRN ID COD S	
40241	INVALID VALUE IN FIELD MEMB CLG ID COD B	
40242	INVALID VALUE IN FIELD MEMB CLG ID COD	
40243	INVALID VALUE IN FIELD MEMB CLG ID COD F	
40244	INVALID VALUE IN FIELD SMP CNCL BID IND	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
40245	INVALID VALUE IN FIELD MEMB CLG ID COD S	
40247	INVALID VALUE IN FIELD MEMB CLG STL ID ACT	
40248	INVALID VALUE IN FIELD MEMB CLG STL ID ACT F	
40249	INVALID VALUE IN FIELD MEMB CLG STL ID LOC	
40250	INVALID VALUE IN FIELD MEMB CLG STL ID LOC F	
40251	INVALID VALUE IN FIELD MEMB CLG TYP COD	
40252	INVALID VALUE IN FIELD MEMB CP CLG STL ID ACT	
40253	INVALID VALUE IN FIELD MEMB CP CLG STL ID LOC	
40254	INVALID VALUE IN FIELD MEMB CTPY CLG ID COD	
40255	INVALID VALUE IN FIELD MEMB CTPY ID COD	
40256	INVALID VALUE IN FIELD MEMB CTPY ID COD F	
40257	INVALID VALUE IN FIELD MEMB CTPY KV NO	
40258	INVALID VALUE IN FIELD MEMB DWZ ACT NO	
40259	INVALID VALUE IN FIELD MEMB DWZ LOC NO	
40260	INVALID VALUE IN FIELD MEMB EXC TYP COD	
40261	INVALID VALUE IN FIELD MEMB IST ID COD APP	
40262	INVALID VALUE IN FIELD MEMB IST ID COD B	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
40263	INVALID VALUE IN FIELD MEMB IST ID COD CTPY	
40264	INVALID VALUE IN FIELD MEMB IST ID COD	
40265	INVALID VALUE IN FIELD MEMB IST ID COD F	
40267	INVALID VALUE IN FIELD MEMB IST ID COD S	
40268	INVALID VALUE IN FIELD TRD CNCL QTY BID	
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 ID COD B	
40276	INVALID VALUE IN FIELD MEMB OS BRN ID COD	
40277	INVALID VALUE IN FIELD MEMB OS BRN ID COD S	
40278	INVALID VALUE IN FIELD MEMB OS IST ID COD B	
40279	INVALID VALUE IN FIELD MEMB OS IST ID COD	
40280	INVALID VALUE IN FIELD MEMB OS IST ID COD S	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
40281	INVALID VALUE IN FIELD MEMB PHN NO	
40282	INVALID VALUE IN FIELD MEMB PSN FUL NAM	
40283	INVALID VALUE IN FIELD MEMB STS COD	
40284	INVALID VALUE IN FIELD MEMB USR BRN ID COD	
40285	INVALID VALUE IN FIELD MEMB USR IST 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 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 DURN	
40296	INVALID VALUE IN FIELD MKT ORD INTR IND	
40297	INVALID VALUE IN FIELD MKT ORD MTCH RGE	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
40298	INVALID VALUE IN FIELD MKT ORD MTCH RGE FMT	
40299	INVALID VALUE IN FIELD MKT VAL	
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 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	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
40319	INVALID VALUE IN FIELD NMSG LINE NO	
40320	INVALID VALUE IN FIELD NO TOT TRD 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	
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 COD B	
40333	INVALID VALUE IN FIELD ORDR COMPL COD	
40334	INVALID VALUE IN FIELD ORDR COMPL 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	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
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 NEW	
40344	INVALID VALUE IN FIELD ORDR NUM BUY 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 NEW	
40348	INVALID VALUE IN FIELD ORDR NUM SEL OLD	
40349	INVALID VALUE IN FIELD ORDR PRT FIL COD	
40350	INVALID VALUE IN FIELD ORDR QTY	
40351	INVALID VALUE IN FIELD ORDR RES COD	
40352	INVALID VALUE IN FIELD ORDR STOP LIM	
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	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
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 B	
40365	INVALID VALUE IN FIELD PART OS NO TXT	
40366	INVALID VALUE IN FIELD PART OS NO TXT S	
40367	INVALID VALUE IN FIELD PART OS SUB GRP COD B	
40368	INVALID VALUE IN FIELD PART OS SUB GRP COD	
40369	INVALID VALUE IN FIELD PART OS SUB GRP COD S	
40370	INVALID VALUE IN FIELD PART PWD	
40371	INVALID VALUE IN FIELD PART SUB GRP COD1	
40372	INVALID VALUE IN FIELD PART SUB GRP COD APP	
40373	INVALID VALUE IN FIELD PART SUB GRP COD CTPY	
40374	INVALID VALUE IN FIELD PART SUB GRP COD	
40375	INVALID VALUE IN FIELD PART SUB GRP COD F	
40376	INVALID VALUE IN FIELD PART SUB GRP ID COD B	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
40377	INVALID VALUE IN FIELD PART SUB GRP ID COD	
40378	INVALID VALUE IN FIELD PART SUB GRP 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 B	
40383	INVALID VALUE IN FIELD PRC CURR COD	
40384	INVALID VALUE IN FIELD PRC CURR COD S	
40385	INVALID VALUE IN FIELD PRC RSBL CHK FLG	
40386	INVALID VALUE IN FIELD PRCS PROD STATE	
40387	INVALID VALUE IN FIELD PRCS STS VAL 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	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
40397	INVALID VALUE IN FIELD QUO BOOK IND	
40398	INVALID VALUE IN FIELD QUO EXE PRC BUY	
40399	INVALID VALUE IN FIELD QUO EXE PRC 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 BUY	
40405	INVALID VALUE IN FIELD QUO TRAN TIM 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 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	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
40415	INVALID VALUE IN FIELD REPT HIS DAT	
40416	INVALID VALUE IN FIELD REPT ID COD	
40417	INVALID VALUE IN FIELD REPT ID COD KEY	
40418	INVALID VALUE IN FIELD REPT MBR CRT 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 COD	
40422	INVALID VALUE IN FIELD REQ DATA TXT	
40423	INVALID VALUE IN FIELD RESC ACC LVL 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 IND	
40430	INVALID VALUE IN FIELD SEG OR INST FLG	
40431	INVALID VALUE IN FIELD SERI LST PD PRC	
40433	INVALID VALUE IN FIELD SETL MD	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
40434	INVALID VALUE IN FIELD SETL PERIOD 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 LM	
40442	INVALID VALUE IN FIELD SPRD TYP COD	
40443	INVALID VALUE IN FIELD SPRD TYP COD 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 NO	
40447	INVALID VALUE IN FIELD STL AMNT B	
40448	INVALID VALUE IN FIELD STL AMNT	
40449	INVALID VALUE IN FIELD STL AMNT PURCH	
40450	INVALID VALUE IN FIELD STL AMNT REPURCH	
40451	INVALID VALUE IN FIELD STL AMNT S	
40452	INVALID VALUE IN FIELD STL CURR COD B	
40453	INVALID VALUE IN FIELD STL CURR COD	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
40454	INVALID VALUE IN FIELD STL CURR COD S	
40455	INVALID VALUE IN FIELD STL CURR EXC RAT B	
40456	INVALID VALUE IN FIELD STL CURR EXC RAT	
40457	INVALID VALUE IN FIELD STL CURR EXC RAT S	
40458	INVALID VALUE IN FIELD STL DAT PURCH	
40459	INVALID VALUE IN FIELD STL DAT 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 NO	
40472	INVALID VALUE IN FIELD STRT CONT AU DAY	
40473	INVALID VALUE IN FIELD SUS IND	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
40474	INVALID VALUE IN FIELD TABL EFF DAT	
40475	INVALID VALUE IN FIELD TABL LST UPD DAT	
40476	INVALID VALUE IN FIELD TEMP CTRL FILE 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 BEST	
40486	INVALID VALUE IN FIELD TRAD BUY SEL COD	
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	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
40497	INVALID VALUE IN FIELD TRAN FEE P	
40498	INVALID VALUE IN FIELD TRAN FEE Q	
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 SELL	
40504	INVALID VALUE IN FIELD TRAN ID SFX NO B	
40505	INVALID VALUE IN FIELD TRAN ID SFX NO	
40506	INVALID VALUE IN FIELD TRAN ID SFX NO F	
40507	INVALID VALUE IN FIELD TRAN ID SFX NO P	
40508	INVALID VALUE IN FIELD TRAN ID SFX NO 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	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
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 ASK	
40519	INVALID VALUE IN FIELD TRD EXC QTY BID	
40520	INVALID VALUE IN FIELD TRD LNK	
40521	INVALID VALUE IN FIELD TRD MDL TYP COD	
40522	INVALID VALUE IN FIELD TRD PRC BEST	
40523	INVALID VALUE IN FIELD TRD QTY BEST	
40524	INVALID VALUE IN FIELD TRD QTY	
40525	INVALID VALUE IN FIELD TRD RES TYP COD	
40526	INVALID VALUE IN FIELD TRD REV IND F	
40527	INVALID VALUE IN FIELD TRD REV IND FILT	
40528	INVALID VALUE IN FIELD TRD SCH DEF 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	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
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 IND	
40539	INVALID VALUE IN FIELD USER ORD NUM B	
40540	INVALID VALUE IN FIELD USER ORD NUM	
40541	INVALID VALUE IN FIELD USER ORD NUM F	
40542	INVALID VALUE IN FIELD USER ORD NUM 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 FMT	
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 DURN	
40555	INVALID VALUE IN FIELD WKN NO	
40556	INVALID VALUE IN FIELD XETRA ISIN SUBJECT	
40557	INVALID VALUE IN FIELD XETRA ISSR MNEM	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
40574	INVALID VALUE IN FIELD MLI ORDR DATA CTR	
40575	INVALID VALUE IN FIELD MEMB CCP CLG ID COD	
40576	INVALID VALUE IN FIELD MEMB CCP CLG ID COD B	
40577	INVALID VALUE IN FIELD MEMB CCP CLG 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 IND	
40582	INVALID VALUE IN FIELD BON YLD TRD YLD CLC MD	
40583	INVALID VALUE IN FIELD MEMB IST ID COD OBO MS	
40585	INVALID VALUE IN FIELD MLI REC CTR	
40588	INVALID VALUE IN FIELD ENGY BID PRC	
40589	INVALID VALUE IN FIELD ENGY BID QTY	
40590	INVALID VALUE IN FIELD ORDR STS COD	
40591	INVALID VALUE IN FIELD MEMB BRN ID COD OBO MS	
40597	INVALID VALUE IN FIELD ENGY BID TYP COD	
40598	INVALID VALUE IN FIELD HOME MKT	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
40599	INVALID VALUE IN FIELD ENGY AUCT ACTN COD	
40600	INVALID VALUE IN FIELD ENGY AUCT STS COD	
40601	INVALID VALUE IN FIELD AUCT VOL	
40602	INVALID VALUE IN FIELD AUCT SRP VOL	
40603	INVALID VALUE IN FIELD ENGY HRLY BID VOL	
40604	INVALID VALUE IN FIELD ENGY BLC BID VOL	
40605	INVALID VALUE IN FIELD CURR MAX BLC BID NUM	
40606	INVALID VALUE IN FIELD CURR MAX BLC BID QTY	
40607	INVALID VALUE IN FIELD CURR MAX PRC STEP NUM	
40633	INVALID VALUE IN FIELD TRAD MTCH PRC FROM F	
40634	INVALID VALUE IN FIELD TRAD MTCH PRC 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 SEC	
40653	INVALID VALUE IN FIELD STM GRP COD	
40654	INVALID VALUE IN FIELD ORDR BK MKT DPTH	
40656	INVALID VALUE IN FIELD BIC ENT NO	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
40657	INVALID VALUE IN FIELD BLK TRD DELY 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	
40662	INVALID VALUE IN FIELD PRC ALRT COD	
40663	INVALID VALUE IN FIELD PRC ALT MKT IND	
40664	INVALID VALUE IN FIELD PRC NEGO 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 IND	
40673	INVALID VALUE IN FIELD AMND CONF IND	
40674	INVALID VALUE IN FIELD BOOK IND	
40675	INVALID VALUE IN FIELD TRD OTC RPT IND	
40676	INVALID VALUE IN FIELD TRD OTC SETL IND	
40677	INVALID VALUE IN FIELD TRD RPT STS	
40678	INVALID VALUE IN FIELD RTN COD	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
40691	INVALID VALUE IN FIELD FILT LCK STK 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 COD OBO	
40700	INVALID VALUE IN FIELD MEMB IST ID COD OBO	
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 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	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
40711	INVALID VALUE IN FIELD MEMB OWN ID COD	
40712	INVALID VALUE IN FIELD PART NO TEXT OWN	
40713	INVALID VALUE IN FIELD PART SUB GRP COD OWN	
40714	INVALID VALUE IN FIELD SPEC PART NO TEXT	
40715	INVALID VALUE IN FIELD PART SUB GRP COD OBO MS	
40719	INVALID VALUE IN FIELD DEL NON PERS ORDR IND	
40720	INVALID VALUE IN FIELD DEL PERS ORDR IND	
40721	INVALID VALUE IN FIELD DEL QUO IND	
40733	INVALID VALUE IN FIELD CLI ORDR ID	
40735	INVALID VALUE IN FIELD ORDR PERS IND	
40737	INVALID VALUE IN FIELD ORDR CRE DAT	
40738	INVALID VALUE IN FIELD ORDR CRE TIM	
40746	INVALID VALUE IN FIELD ORDR TOT EXE QTY	
40756	INVALID VALUE IN FIELD LST EVNT TRN IND	
40764	INVALID VALUE IN FIELD ETS SES ID	
40766	INVALID VALUE IN FIELD ORDR VOL DISC PRC	
40771	INVALID VALUE IN FIELD HIDD ORDR IND	
40772	INVALID VALUE IN FIELD MIN HIDD ORDR VAL	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
40773	INVALID VALUE IN FIELD MIN ACC QTY	
40774	INVALID VALUE IN FIELD PRCS SYS TRN COD	
40775	INVALID VALUE IN FIELD ORDR PRIO TIM	
40776	INVALID VALUE IN FIELD ORDR PRIO DAT	
40777	INVALID VALUE IN FIELD MTCH RNG BID QTY	
40778	INVALID VALUE IN FIELD MTCH RNG ASK QTY	
40779	INVALID VALUE IN FIELD MSG ID NO	
40782	INVALID VALUE IN FIELD SKIP EXPD INST IND	
40783	INVALID VALUE IN FIELD STL CTRY	
40784	INVALID VALUE IN FIELD QUO EXE PRC	
40785	INVALID VALUE IN FIELD NEW QUO EXE PRC	
40786	INVALID VALUE IN FIELD DISS VALU PRC IND	
40787	INVALID VALUE IN FIELD ISIX COD	
40795	INVALID VALUE IN FIELD BON INT PMT DAT TYP	
40796	INVALID VALUE IN FIELD BON CPN PER DAT FROM	
40797	INVALID VALUE IN FIELD BON CPN PER DAT TO	
40798	INVALID VALUE IN FIELD BON VAR INT RAT	
40799	INVALID VALUE IN FIELD BON VAR INT RAT DAT	
40800	INVALID VALUE IN FIELD BON POOL FCT	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
40801	INVALID VALUE IN FIELD BON POOL FCT DAT FROM	
40802	INVALID VALUE IN FIELD BON POOL FCT DAT TO	
40803	INVALID VALUE IN FIELD BON INT RAT VAL DAT	
40804	INVALID VALUE IN FIELD BON VAR CPN PER FLG	
40805	INVALID VALUE IN FIELD BON VAR CPN FLG	
40806	INVALID VALUE IN FIELD BON POOL FCT FLG	
40807	INVALID VALUE IN FIELD CURR ACC LVL NO	
40808	INVALID VALUE IN FIELD BON FLAT IND	
40809	INVALID VALUE IN FIELD ISSUE DAT	
40810	INVALID VALUE IN FIELD EXT REF EXCH ID COD	
40811	INVALID VALUE IN FIELD PRC BARR IND	
40812	INVALID VALUE IN FIELD PRC BARR RNG	
40813	INVALID VALUE IN FIELD PRC MOV BARR	
40814	INVALID VALUE IN FIELD EXCH MIC ID	
40816	INVALID VALUE IN FIELD CR QTY	
40817	INVALID VALUE IN FIELD PRIM EXCH MIC ID	
40818	INVALID VALUE IN FIELD PRIM EXCH X ID	
40819	INVALID VALUE IN FIELD EXCH ACC LVL NO	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
40822	INVALID VALUE IN FIELD EXCH SEG COD	
40824	INVALID VALUE IN FIELD ORDR STRK EXEC PRC	
40825	INVALID VALUE IN FIELD MEMB STOP RLSE IND	
40834	INVALID VALUE IN FIELD CAL NAM	
40835	INVALID VALUE IN FIELD HOL DAT	
40836	INVALID VALUE IN FIELD HOL DAT NAM	
40845	INVALID VALUE IN FIELD MSG TXT	
40846	INVALID VALUE IN FIELD CAL TYP	
40847	INVALID VALUE IN FIELD CR TIM	
40852	INVALID VALUE IN FIELD TRAD CAL NAM	
40853	INVALID VALUE IN FIELD STL CAL NAM	
40855	INVALID VALUE IN FIELD REF MKT	
40856	INVALID VALUE IN FIELD ENAB EXT MKT REF MIDP	
40857	INVALID VALUE IN FIELD ENAB EXT MKT REF VOLA	
40860	INVALID VALUE IN FIELD CM STOP AUTH IND	
40861	INVALID VALUE IN FIELD IN SUBSCR IND	
40862	INVALID VALUE IN FIELD RPT MIC	
40863	INVALID VALUE IN FIELD AUTO REV FLG	
40864	INVALID VALUE IN FIELD MAX TRD AMNT	
40865	INVALID VALUE IN FIELD MEMB APP ID COD	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
40866	INVALID VALUE IN FIELD DEF OTC ACCT	
40867	INVALID VALUE IN FIELD MEMB OTC CTPY COD	
40868	INVALID VALUE IN FIELD DISS Q R OWNER	
40869	INVALID VALUE IN FIELD SPEC AUCT IND	
40870	INVALID VALUE IN FIELD TOP VOL THRES	
40871	INVALID VALUE IN FIELD BIL AGG IND	
40872	INVALID VALUE IN FIELD ADD COST	
40873	INVALID VALUE IN FIELD MEMB BIL AGG IND P	
40876	INVALID VALUE IN FIELD SINGLE AUCT IND	
40877	INVALID VALUE IN FIELD MEMB BIL AGG IND A	
40878	INVALID VALUE IN FIELD NO CCP IND	
40879	INVALID VALUE IN FIELD SUBMITTER ID COD	
40882	INVALID VALUE IN FIELD PRC TYP	
40883	INVALID VALUE IN FIELD ON EX OFF O B FLAG	
40884	INVALID VALUE IN FIELD CAL LNG NAM	
40885	INVALID VALUE IN FIELD COMPLIANCE ID	
40886	INVALID VALUE IN FIELD MKT MKR PROT FLG	
40887	INVALID VALUE IN FIELD VOL LIM	
40888	INVALID VALUE IN FIELD DELTA VOL LIM	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
40889	INVALID VALUE IN FIELD QTY LIM	
40890	INVALID VALUE IN FIELD DELTA QTY LIM	
40891	INVALID VALUE IN FIELD PRCT VOL LIM	
40892	INVALID VALUE IN FIELD PRCT QTY LIM	
40894	INVALID VALUE IN FIELD TIM INTVL SEC	
40895	INVALID VALUE IN FIELD NO EXEC LIM	
40906	INVALID VALUE IN FIELD MA TRD IND	
40907	INVALID VALUE IN FIELD LI TRD IND	
40908	INVALID VALUE IN FIELD MA DURN	
40909	INVALID VALUE IN FIELD LI DURN	
40910	INVALID VALUE IN FIELD MA RND END	
40911	INVALID VALUE IN FIELD LI RND END	
40912	INVALID VALUE IN FIELD TRD RSK LIM ACT FLG	
40913	INVALID VALUE IN FIELD CALC METHOD	
40914	INVALID VALUE IN FIELD WARN LIM	
40915	INVALID VALUE IN FIELD HALT LIM	
40916	INVALID VALUE IN FIELD CURR VOL	
40917	INVALID VALUE IN FIELD FIX CL ORD ID	
40921	INVALID VALUE IN FIELD TOP PLUS VOL THRES	
40922	INVALID VALUE IN FIELD STL INT IND	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
40923	INVALID VALUE IN FIELD MATCH INST CROSS ID	
40924	INVALID VALUE IN FIELD MATCH INST CROSS ID IND	
40925	INVALID VALUE IN FIELD MATCH INST CROSS ID FLG	
40926	INVALID VALUE IN FIELD QUOTE ID	
40927	INVALID VALUE IN FIELD VDO MIN EXEC QTY	
40928	INVALID VALUE IN FIELD QUO REQ REJ REASON COD	
40930	INVALID VALUE IN FIELD DEF STL INT IND	
45000	INVALID FORMAT IN FIELD MLI ISIN DATA CTR	
45001	INVALID FORMAT IN FIELD ACC FEE	
45002	INVALID FORMAT IN FIELD ACCT TYP COD B	
45003	INVALID FORMAT IN FIELD ACCT TYP COD	
45004	INVALID FORMAT IN FIELD ACCT TYP COD F	
45005	INVALID FORMAT IN FIELD ACCT TYP COD P	
45006	INVALID FORMAT IN FIELD ACCT TYP COD S	
45007	INVALID FORMAT IN FIELD ACCT TYP NO B	
45008	INVALID FORMAT IN FIELD ACCT TYP NO	
45009	INVALID FORMAT IN FIELD ACCT TYP NO F	
45010	INVALID FORMAT IN FIELD ACCT TYP NO P	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
45011	INVALID FORMAT IN FIELD ACCT TYP NO S	
45012	INVALID FORMAT IN FIELD ACTN COD	
45013	INVALID FORMAT IN FIELD ADDR CTRY NAM	
45014	INVALID FORMAT IN FIELD ADDR CTY NAM	
45015	INVALID FORMAT IN FIELD ADDR DPT NAM	
45016	INVALID FORMAT IN FIELD ADDR STR LO1 TXT	
45017	INVALID FORMAT IN FIELD ADDR STR LO2 TXT	
45018	INVALID FORMAT IN FIELD ADDR ZIP COD	
45019	INVALID FORMAT IN FIELD ADJU MEM INFO TXT	
45020	INVALID FORMAT IN FIELD AGT IND	
45021	INVALID FORMAT IN FIELD APPLI- CATION ID	
45022	INVALID FORMAT IN FIELD ASK SIDE DEL	
45023	INVALID FORMAT IN FIELD ASN COD	
45024	INVALID FORMAT IN FIELD ASS MEMB BRN ID COD	
45025	INVALID FORMAT IN FIELD ASS MEMB IST ID COD	
45026	INVALID FORMAT IN FIELD AUCT LOT IND	
45027	INVALID FORMAT IN FIELD AUCT PRC	
45028	INVALID FORMAT IN FIELD AUCT QTY	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
45029	INVALID FORMAT IN FIELD AUCT STRT	
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 MTCH PRC	
45034	INVALID FORMAT IN FIELD BON FST CPN DEV	
45035	INVALID FORMAT IN FIELD BCAST TYPE	
45036	INVALID FORMAT IN FIELD BEST BDRY ASK	
45037	INVALID FORMAT IN FIELD BEST BDRY BID	
45038	INVALID FORMAT IN FIELD BEST BDRY	
45039	INVALID FORMAT IN FIELD BEST EXR BRN ID COD B	
45040	INVALID FORMAT IN FIELD BEST EXR BRN ID COD	
45041	INVALID FORMAT IN FIELD BEST EXR BRN ID COD S	
45042	INVALID FORMAT IN FIELD BEST EXR IND	
45043	INVALID FORMAT IN FIELD BEST EXR IST ID COD B	
45044	INVALID FORMAT IN FIELD BEST EXR IST ID COD	
45045	INVALID FORMAT IN FIELD BEST EXR IST ID COD S	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
45046	INVALID FORMAT IN FIELD BEST RSRV QTY ASK	
45047	INVALID FORMAT IN FIELD BEST RSRV QTY BID	
45048	INVALID FORMAT IN FIELD BEST RSRV QTY	
45049	INVALID FORMAT IN FIELD BEST TRD IND	
45050	INVALID FORMAT IN FIELD BETR ASS IND	
45051	INVALID FORMAT IN FIELD BETR IND	
45052	INVALID FORMAT IN FIELD BID SIDE DEL	
45053	INVALID FORMAT IN FIELD BILL EXCH	
45054	INVALID FORMAT IN FIELD BON ACR INT CALC MD	
45055	INVALID FORMAT IN FIELD BON ACR INT	
45056	INVALID FORMAT IN FIELD BON ACR INT DAY A YR	
45057	INVALID FORMAT IN FIELD BON ACR INT DAY	
45058	INVALID FORMAT IN FIELD BON ACR INT UNT	
45059	INVALID FORMAT IN FIELD BON CPN DEVG WSS	
45060	INVALID FORMAT IN FIELD BON CPN FREQ	
45061	INVALID FORMAT IN FIELD BON CPN RAT	
45062	INVALID FORMAT IN FIELD BON CPN SEPA MD	
45063	INVALID FORMAT IN FIELD BON FST CPN PMT DAT	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
45064	INVALID FORMAT IN FIELD BON INT RAT MAX	
45065	INVALID FORMAT IN FIELD BON INT RAT MIN	
45066	INVALID FORMAT IN FIELD BON LST CPN DEVG IND	
45067	INVALID FORMAT IN FIELD BON LST CPN PMT DAT	
45068	INVALID FORMAT IN FIELD BON MRTY DAT	
45069	INVALID FORMAT IN FIELD BON NO CPN A YR	
45070	INVALID FORMAT IN FIELD BON NO REM CPN PER	
45071	INVALID FORMAT IN FIELD BON NXT ACR INT DAY YR	
45073	INVALID FORMAT IN FIELD BON NXT INT RAT	
45074	INVALID FORMAT IN FIELD BON NXT NO 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 PMT DAT	
45078	INVALID FORMAT IN FIELD BON YLD CALC 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	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
45082	INVALID FORMAT IN FIELD BST BID PRC	
45083	INVALID FORMAT IN FIELD BST BID QTY	
45084	INVALID FORMAT IN FIELD BST ORD PRC IND	
45085	INVALID FORMAT IN FIELD BTR OBB DURN	
45086	INVALID FORMAT IN FIELD BUY COD	
45087	INVALID FORMAT IN FIELD CLG LOC	
45088	INVALID FORMAT IN FIELD CLS AUCT DURN	
45089	INVALID FORMAT IN FIELD CLS PRC	
45090	INVALID FORMAT IN FIELD CLSD BOOK IND	
45091	INVALID FORMAT IN FIELD CMEX IND	
45092	INVALID FORMAT IN FIELD CMEX TYP	
45093	INVALID FORMAT IN FIELD CNTC UNT	
45094	INVALID FORMAT IN FIELD CON DISP DECIMAL	
45095	INVALID FORMAT IN FIELD CROSS TRD PRC	
45096	INVALID FORMAT IN FIELD CROSS TRD QTY	
45097	INVALID FORMAT IN FIELD CROSS TRD TIM	
45098	INVALID FORMAT IN FIELD CTRL SEG COD	
45099	INVALID FORMAT IN FIELD CTRL SEG COD X	
45100	INVALID FORMAT IN FIELD CTRL SEG NAM	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
45101	INVALID FORMAT IN FIELD CURR CVS FCTR	
45102	INVALID FORMAT IN FIELD CURR DESC	
45103	INVALID FORMAT IN FIELD CURR EXCH 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 DAT B	
45108	INVALID FORMAT IN FIELD DATE LST UPD DAT	
45109	INVALID FORMAT IN FIELD DATE LST UPD DAT P	
45110	INVALID FORMAT IN FIELD DATE LST UPD DAT S	
45111	INVALID FORMAT IN FIELD DEF STL ID ACT	
45112	INVALID FORMAT IN FIELD DEF STL ID LOC	
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 COD	
45119	INVALID FORMAT IN FIELD DOM IND	
45120	INVALID FORMAT IN FIELD END CONT AU DAY	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
45121	INVALID FORMAT IN FIELD EOD AUCT DURN	
45122	INVALID FORMAT IN FIELD EQY NXT DIV DUE DAT	
45123	INVALID FORMAT IN FIELD EQY NXT DIV ESTD AMT	
45124	INVALID FORMAT IN FIELD EXC CURR TYP COD	
45125	INVALID FORMAT IN FIELD EXCH CRT PROC DAT	
45126	INVALID FORMAT IN FIELD EXCH ID COD	
45127	INVALID FORMAT IN FIELD TRD CNCL QTY ASK	
45128	INVALID FORMAT IN FIELD EXCH NAME	
45129	INVALID FORMAT IN FIELD EXCH SYS STATE COD	
45130	INVALID FORMAT IN FIELD EXCH X ID	
45131	INVALID FORMAT IN FIELD MID PNT ORDR IND	
45132	INVALID FORMAT IN FIELD EXCP STATE IND	
45133	INVALID FORMAT IN FIELD MIN MID PNT ORDR VAL	
45134	INVALID FORMAT IN FIELD BON INT DATA	
45135	INVALID FORMAT IN FIELD EXTD VOL FCTR	
45136	INVALID FORMAT IN FIELD EXTR IND	
45137	INVALID FORMAT IN FIELD FEE AMT	
45138	INVALID FORMAT IN FIELD FEE AMT FAC	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
45139	INVALID FORMAT IN FIELD FEE AMT FMT	
45140	INVALID FORMAT IN FIELD FEE CAP	
45141	INVALID FORMAT IN FIELD FEE CRT PKG TYP	
45142	INVALID FORMAT IN FIELD FEE FLR	
45143	INVALID FORMAT IN FIELD FEE NXT PKG 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 CT	
45147	INVALID FORMAT IN FIELD FEE PKG NAM	
45149	INVALID FORMAT IN FIELD FEE PKG TYP 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 TYP COD	
45154	INVALID FORMAT IN FIELD FEES TYP COD	
45155	INVALID FORMAT IN FIELD FEES TYP COD F	
45156	INVALID FORMAT IN FIELD FEES TYP IND	
45157	INVALID FORMAT IN FIELD LST TRD PRC MPO	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
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	
45166	INVALID FORMAT IN FIELD FILT TIM MIN	
45167	INVALID FORMAT IN FIELD FIX VOL PRC OVRD	
45168	INVALID FORMAT IN FIELD FIX VOL PRC RNG	
45169	INVALID FORMAT IN FIELD FLTG VOL PRC RNG	
45170	INVALID FORMAT IN FIELD FM FIX VOL PRC RGE	
45171	INVALID FORMAT IN FIELD FM FLTG VOL PRC RGE	
45172	INVALID FORMAT IN FIELD FM IND	
45173	INVALID FORMAT IN FIELD FRST TRD DAT	
45175	INVALID FORMAT IN FIELD INST ONE DAY QTY MPO	
45176	INVALID FORMAT IN FIELD LST TRD QTY MPO	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
45177	INVALID FORMAT IN FIELD TOT NO TRD MPO	
45178	INVALID FORMAT IN FIELD TRD TIM MPO	
45179	INVALID FORMAT IN FIELD BON LST CPN DEV	
45180	INVALID FORMAT IN FIELD ICE ORD IND	
45181	INVALID FORMAT IN FIELD IDX VAR ID	
45182	INVALID FORMAT IN FIELD INDY AUCT 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 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 QTY BEST	
45193	INVALID FORMAT IN FIELD INST ONE DAY QTY	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
45194	INVALID FORMAT IN FIELD INST SHT NAM	
45195	INVALID FORMAT IN FIELD INST SPEC REP IND	
45196	INVALID FORMAT IN FIELD INST SUB TYP COD	
45197	INVALID FORMAT IN FIELD INST TYP COD	
45198	INVALID FORMAT IN FIELD INST TYP COD 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 BLC	
45211	INVALID FORMAT IN FIELD KIND OF DEPO B	
45212	INVALID FORMAT IN FIELD KIND OF DEPO	
45213	INVALID FORMAT IN FIELD KIND OF DEPO S	
45214	INVALID FORMAT IN FIELD LIC TYP	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
45215	INVALID FORMAT IN FIELD SMP CNCL ASK IND	
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	
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 RND END	
45226	INVALID FORMAT IN FIELD MAX MRTY DAT	
45227	INVALID FORMAT IN FIELD MAX ORDR VAL 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	
45231	INVALID FORMAT IN FIELD MKT SEG	
45232	INVALID FORMAT IN FIELD MKT SEG SUPL	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
45233	INVALID FORMAT IN FIELD MEMB BRN ID COD APP	
45234	INVALID FORMAT IN FIELD MEMB BRN ID COD B	
45235	INVALID FORMAT IN FIELD MEMB BRN ID COD CTPY	
45236	INVALID FORMAT IN FIELD MEMB BRN ID COD	
45237	INVALID FORMAT IN FIELD MEMB BRN ID COD F	
45239	INVALID FORMAT IN FIELD MEMB BRN ID COD S	
45241	INVALID FORMAT IN FIELD MEMB CLG ID COD B	
45242	INVALID FORMAT IN FIELD MEMB CLG ID COD	
45243	INVALID FORMAT IN FIELD MEMB CLG ID COD F	
45244	INVALID FORMAT IN FIELD SMP CNCL BID IND	
45245	INVALID FORMAT IN FIELD MEMB CLG ID COD S	
45247	INVALID FORMAT IN FIELD MEMB CLG STL ID ACT	
45248	INVALID FORMAT IN FIELD MEMB CLG STL ID ACT F	
45249	INVALID FORMAT IN FIELD MEMB CLG STL ID LOC	
45250	INVALID FORMAT IN FIELD MEMB CLG STL ID LOC F	
45251	INVALID FORMAT IN FIELD MEMB CLG TYP COD	
45252	INVALID FORMAT IN FIELD MEMB CP CLG STL ID ACT	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
45253	INVALID FORMAT IN FIELD MEMB CP CLG STL ID LOC	
45254	INVALID FORMAT IN FIELD MEMB CTPY CLG ID COD	
45255	INVALID FORMAT IN FIELD MEMB CTPY ID COD	
45256	INVALID FORMAT IN FIELD MEMB CTPY ID COD F	
45257	INVALID FORMAT IN FIELD MEMB CTPY KV NO	
45258	INVALID FORMAT IN FIELD MEMB DWZ ACT NO	
45259	INVALID FORMAT IN FIELD MEMB DWZ LOC NO	
45260	INVALID FORMAT IN FIELD MEMB EXC TYP COD	
45261	INVALID FORMAT IN FIELD MEMB IST ID COD APP	
45262	INVALID FORMAT IN FIELD MEMB IST ID COD B	
45263	INVALID FORMAT IN FIELD MEMB IST ID COD CTPY	
45264	INVALID FORMAT IN FIELD MEMB IST ID COD	
45265	INVALID FORMAT IN FIELD MEMB IST ID COD F	
45267	INVALID FORMAT IN FIELD MEMB IST ID COD S	
45268	INVALID FORMAT IN FIELD TRD CNCL QTY BID	
45269	INVALID FORMAT IN FIELD MEMB KV NO B	
45270	INVALID FORMAT IN FIELD MEMB KV NO	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
45271	INVALID FORMAT IN FIELD MEMB KV NO S	
45272	INVALID FORMAT IN FIELD MEMB LGL NAM	
45273	INVALID FORMAT IN FIELD MEMB NET IND A	
45274	INVALID FORMAT IN FIELD MEMB NET IND P	
45275	INVALID FORMAT IN FIELD MEMB OS BRN ID COD B	
45276	INVALID FORMAT IN FIELD MEMB OS BRN ID COD	
45277	INVALID FORMAT IN FIELD MEMB OS BRN ID COD S	
45278	INVALID FORMAT IN FIELD MEMB OS IST ID COD B	
45279	INVALID FORMAT IN FIELD MEMB OS IST ID COD	
45280	INVALID FORMAT IN FIELD MEMB OS IST ID COD S	
45281	INVALID FORMAT IN FIELD MEMB PHN NO	
45282	INVALID FORMAT IN FIELD MEMB PSN FUL NAM	
45283	INVALID FORMAT IN FIELD MEMB STS COD	
45284	INVALID FORMAT IN FIELD MEMB USR BRN ID COD	
45285	INVALID FORMAT IN FIELD MEMB USR IST ID COD	
45286	INVALID FORMAT IN FIELD MEMBER ID	
45287	INVALID FORMAT IN FIELD MESG SHT TXT	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
45288	INVALID FORMAT IN FIELD MID PT VAL 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 DURN	
45296	INVALID FORMAT IN FIELD MKT ORD INTR IND	
45297	INVALID FORMAT IN FIELD MKT ORD MTCH RGE	
45298	INVALID FORMAT IN FIELD MKT ORD MTCH RGE FMT	
45299	INVALID FORMAT IN FIELD MKT VAL	
45300	INVALID FORMAT IN FIELD MOI IND	
45301	INVALID FORMAT IN FIELD MTCH RNG ASK	
45302	INVALID FORMAT IN FIELD MTCH RNG BID	
45303	INVALID FORMAT IN FIELD MTCH RNG 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	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
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	
45311	INVALID FORMAT IN FIELD NET TYP COD B	
45312	INVALID FORMAT IN FIELD NET TYP COD	
45313	INVALID FORMAT IN FIELD NET TYP COD 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 QTY	
45321	INVALID FORMAT IN FIELD NUM MESSAGES	
45322	INVALID FORMAT IN FIELD NUM ORDR ASK	
45323	INVALID FORMAT IN FIELD NUM ORDR BID	
45324	INVALID FORMAT IN FIELD OLD PW	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
45325	INVALID FORMAT IN FIELD OPN AUCT DURN	
45326	INVALID FORMAT IN FIELD OPN PRC	
45327	INVALID FORMAT IN FIELD ORD QUO CONF	
45328	INVALID FORMAT IN FIELD ORDR BK QTY	
45329	INVALID FORMAT IN FIELD ORDR BUY COD	
45331	INVALID FORMAT IN FIELD ORDR CNCL QTY	
45332	INVALID FORMAT IN FIELD ORDR COMPL COD B	
45333	INVALID FORMAT IN FIELD ORDR COMPL COD	
45334	INVALID FORMAT IN FIELD ORDR COMPL 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 BUY NEW	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
45344	INVALID FORMAT IN FIELD ORDR NUM BUY OLD	
45345	INVALID FORMAT IN FIELD ORDR NUM NEW	
45346	INVALID FORMAT IN FIELD ORDR NUM OLD	
45347	INVALID FORMAT IN FIELD ORDR NUM SEL NEW	
45348	INVALID FORMAT IN FIELD ORDR NUM SEL OLD	
45349	INVALID FORMAT IN FIELD ORDR PRT FIL COD	
45350	INVALID FORMAT IN FIELD ORDR QTY	
45351	INVALID FORMAT IN FIELD ORDR RES COD	
45352	INVALID FORMAT IN FIELD ORDR STOP LIM	
45353	INVALID FORMAT IN FIELD ORDR TYP COD	
45354	INVALID FORMAT IN FIELD OTC APP FLG	
45355	INVALID FORMAT IN FIELD OTC TRD TIM	
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 B	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
45362	INVALID FORMAT IN FIELD PART NO TEXT	
45363	INVALID FORMAT IN FIELD PART NO TEXT S	
45364	INVALID FORMAT IN FIELD PART OS NO TXT B	
45365	INVALID FORMAT IN FIELD PART OS NO TXT	
45366	INVALID FORMAT IN FIELD PART OS NO TXT S	
45367	INVALID FORMAT IN FIELD PART OS SUB GRP COD B	
45368	INVALID FORMAT IN FIELD PART OS SUB GRP COD	
45369	INVALID FORMAT IN FIELD PART OS SUB GRP COD S	
45370	INVALID FORMAT IN FIELD PART PWD	
45371	INVALID FORMAT IN FIELD PART SUB GRP COD1	
45372	INVALID FORMAT IN FIELD PART SUB GRP COD APP	
45373	INVALID FORMAT IN FIELD PART SUB GRP COD CTPY	
45374	INVALID FORMAT IN FIELD PART SUB GRP COD	
45375	INVALID FORMAT IN FIELD PART SUB GRP COD F	
45376	INVALID FORMAT IN FIELD PART SUB GRP ID COD B	
45377	INVALID FORMAT IN FIELD PART SUB GRP ID COD	
45378	INVALID FORMAT IN FIELD PART SUB GRP ID COD S	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
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 COD B	
45383	INVALID FORMAT IN FIELD PRC CURR COD	
45384	INVALID FORMAT IN FIELD PRC CURR COD S	
45385	INVALID FORMAT IN FIELD PRC RSBL CHK FLG	
45386	INVALID FORMAT IN FIELD PRCS PROD STATE	
45387	INVALID FORMAT IN FIELD PRCS STS VAL COD	
45388	INVALID FORMAT IN FIELD PRCS TRN 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 (complCode)	Completion Text (complText)	Description
45398	INVALID FORMAT IN FIELD QUO EXE PRC BUY	
45399	INVALID FORMAT IN FIELD QUO EXE PRC 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 BUY	
45405	INVALID FORMAT IN FIELD QUO TRAN TIM SEL	
45406	INVALID FORMAT IN FIELD QUOT TYP IND	
45407	INVALID FORMAT IN FIELD RAW ACT COD	
45408	INVALID FORMAT IN FIELD RAWD MBR CRT SLT COD	
45409	INVALID FORMAT IN FIELD RE TRANS DATA	
45410	INVALID FORMAT IN FIELD REM PEAK QTY	
45411	INVALID FORMAT IN FIELD REPO INT AMNT	
45412	INVALID FORMAT IN FIELD REPO INT RAT	
45413	INVALID FORMAT IN FIELD REPO TYP	
45414	INVALID FORMAT IN FIELD REPT CTL COD	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
45415	INVALID FORMAT IN FIELD REPT HIS DAT	
45416	INVALID FORMAT IN FIELD REPT ID COD	
45417	INVALID FORMAT IN FIELD REPT ID COD KEY	
45418	INVALID FORMAT IN FIELD REPT MBR CRT SLT COD	
45419	INVALID FORMAT IN FIELD REPT MNLN COD	
45420	INVALID FORMAT IN FIELD REPT NAM	
45421	INVALID FORMAT IN FIELD REPT PRNT FRQ COD	
45422	INVALID FORMAT IN FIELD REQ DATA TXT	
45423	INVALID FORMAT IN FIELD RESC ACC LVL 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 IND	
45430	INVALID FORMAT IN FIELD SEG OR INST FLG	
45431	INVALID FORMAT IN FIELD SERI LST PD PRC	
45433	INVALID FORMAT IN FIELD SETL MD	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
45434	INVALID FORMAT IN FIELD SETL PERIOD 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 LM	
45442	INVALID FORMAT IN FIELD SPRD TYP COD	
45443	INVALID FORMAT IN FIELD SPRD TYP COD LM	
45444	INVALID FORMAT IN FIELD SRP BID ASK IND	
45445	INVALID FORMAT IN FIELD SRP QTY	
45446	INVALID FORMAT IN FIELD START STM SEQ NO	
45447	INVALID FORMAT IN FIELD STL AMNT B	
45448	INVALID FORMAT IN FIELD STL AMNT	
45449	INVALID FORMAT IN FIELD STL AMNT PURCH	
45450	INVALID FORMAT IN FIELD STL AMNT REPURCH	
45451	INVALID FORMAT IN FIELD STL AMNT S	
45452	INVALID FORMAT IN FIELD STL CURR COD B	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
45453	INVALID FORMAT IN FIELD STL CURR COD	
45454	INVALID FORMAT IN FIELD STL CURR COD S	
45455	INVALID FORMAT IN FIELD STL CURR EXC RAT B	
45456	INVALID FORMAT IN FIELD STL CURR EXC RAT	
45457	INVALID FORMAT IN FIELD STL CURR EXC RAT S	
45458	INVALID FORMAT IN FIELD STL DAT PURCH	
45459	INVALID FORMAT IN FIELD STL DAT 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	
45470	INVALID FORMAT IN FIELD STM SEQ NO	
45471	INVALID FORMAT IN FIELD STOP STM SEQ NO	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
45472	INVALID FORMAT IN FIELD STRT CONT AU DAY	
45473	INVALID FORMAT IN FIELD SUS IND	
45474	INVALID FORMAT IN FIELD TABL EFF DAT	
45475	INVALID FORMAT IN FIELD TABL LST UPD DAT	
45476	INVALID FORMAT IN FIELD TEMP CTRL 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 BEST	
45486	INVALID FORMAT IN FIELD TRAD BUY SEL COD	
45489	INVALID FORMAT IN FIELD TRAD MTCH PRC	
45490	INVALID FORMAT IN FIELD TRAD MTCH QTY	
45491	INVALID FORMAT IN FIELD TRAN DAT BUY	
45492	INVALID FORMAT IN FIELD TRAN DAT	
45493	INVALID FORMAT IN FIELD TRAN DAT F	
45494	INVALID FORMAT IN FIELD TRAN DAT SEL	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
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 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 SELL	
45504	INVALID FORMAT IN FIELD TRAN ID SFX NO B	
45505	INVALID FORMAT IN FIELD TRAN ID SFX NO	
45506	INVALID FORMAT IN FIELD TRAN ID SFX NO F	
45507	INVALID FORMAT IN FIELD TRAN ID SFX NO P	
45508	INVALID FORMAT IN FIELD TRAN ID SFX NO S	
45509	INVALID FORMAT IN FIELD TRAN TIM BEG F	
45510	INVALID FORMAT IN FIELD TRAN TIM BUY	
45511	INVALID FORMAT IN FIELD TRAN TIM	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
45512	INVALID FORMAT IN FIELD TRAN TIM END 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 F	
45516	INVALID FORMAT IN FIELD TRD BK QTY ASK	
45517	INVALID FORMAT IN FIELD TRD BK QTY BID	
45518	INVALID FORMAT IN FIELD TRD EXC QTY ASK	
45519	INVALID FORMAT IN FIELD TRD EXC QTY BID	
45520	INVALID FORMAT IN FIELD TRD LNK	
45521	INVALID FORMAT IN FIELD TRD MDL TYP 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 COD	
45526	INVALID FORMAT IN FIELD TRD REV IND F	
45527	INVALID FORMAT IN FIELD TRD REV IND FILT	
45528	INVALID FORMAT IN FIELD TRD SCH DEF FLG	
45529	INVALID FORMAT IN FIELD TRD TIM BEST	
45530	INVALID FORMAT IN FIELD TRD TIM	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
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 IND	
45539	INVALID FORMAT IN FIELD USER ORD NUM B	
45540	INVALID FORMAT IN FIELD USER ORD NUM	
45541	INVALID FORMAT IN FIELD USER ORD NUM F	
45542	INVALID FORMAT IN FIELD USER ORD 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 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	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
45554	INVALID FORMAT IN FIELD WHL MKT OBB DURN	
45555	INVALID FORMAT IN FIELD WKN NO	
45556	INVALID FORMAT IN FIELD XETRA ISIN SUBJECT	
45557	INVALID FORMAT IN FIELD XETRA ISSR MNEM	
45574	INVALID FORMAT IN FIELD MLI ORDR DATA CTR	
45575	INVALID FORMAT IN FIELD MEMB CCP CLG ID COD	
45576	INVALID FORMAT IN FIELD MEMB CCP CLG ID COD B	
45577	INVALID FORMAT IN FIELD MEMB CCP CLG ID COD S	
45578	INVALID FORMAT IN FIELD MEMB CCP FLG	
45579	INVALID FORMAT IN FIELD MEMB CLG FLG	
45580	INVALID FORMAT IN FIELD MEMB TRD FLG	
45581	INVALID FORMAT IN FIELD BON YLD TRD IND	
45582	INVALID FORMAT IN FIELD BON YLD TRD YLD CLC MD	
45583	INVALID FORMAT IN FIELD MEMB IST ID COD OBO MS	
45585	INVALID FORMAT IN FIELD MLI REC CTR	
45588	INVALID FORMAT IN FIELD ENGY BID PRC	
45589	INVALID FORMAT IN FIELD ENGY BID QTY	
45590	INVALID FORMAT IN FIELD ORDR STS COD	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
45591	INVALID FORMAT IN FIELD MEMB BRN ID COD OBO MS	
45597	INVALID FORMAT IN FIELD ENGY BID TYP COD	
45598	INVALID FORMAT IN FIELD HOME MKT	
45599	INVALID FORMAT IN FIELD ENGY AUCT ACTN COD	
45600	INVALID FORMAT IN FIELD ENGY AUCT STS COD	
45601	INVALID FORMAT IN FIELD AUCT VOL	
45602	INVALID FORMAT IN FIELD AUCT SRP VOL	
45603	INVALID FORMAT IN FIELD ENGY HRLY BID VOL	
45604	INVALID FORMAT IN FIELD ENGY BLC BID VOL	
45605	INVALID FORMAT IN FIELD CURR MAX BLC BID NUM	
45606	INVALID FORMAT IN FIELD CURR MAX BLC BID QTY	
45607	INVALID FORMAT IN FIELD CURR MAX PRC STEP NUM	
45633	INVALID FORMAT IN FIELD TRAD MTCH PRC FROM F	
45634	INVALID FORMAT IN FIELD TRAD MTCH 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	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
45649	INVALID FORMAT IN FIELD HRT BEAT INTVL SEC	
45653	INVALID FORMAT IN FIELD STM GRP COD	
45654	INVALID FORMAT IN FIELD ORDR BK MKT DPTH	
45656	INVALID FORMAT IN FIELD BIC ENT NO	
45657	INVALID FORMAT IN FIELD BLK TRD DELY 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 IND	
45664	INVALID FORMAT IN FIELD PRC NEGO IND	
45666	INVALID FORMAT IN FIELD QTY ALRT COD	
45668	INVALID FORMAT IN FIELD TRD PTFLO IND	
45670	INVALID FORMAT IN FIELD UTC TIM DIFF	
45672	INVALID FORMAT IN FIELD DEF BEST RTNG IND	
45673	INVALID FORMAT IN FIELD AMND CONF IND	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
45674	INVALID FORMAT IN FIELD BOOK IND	
45675	INVALID FORMAT IN FIELD TRD OTC RPT IND	
45676	INVALID FORMAT IN FIELD TRD OTC SETL IND	
45677	INVALID FORMAT IN FIELD TRD RPT STS	
45678	INVALID FORMAT IN FIELD RTN COD	
45691	INVALID FORMAT IN FIELD FILT LCK STK 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 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 COD OBO	
45700	INVALID FORMAT IN FIELD MEMB IST ID 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	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
45705	INVALID FORMAT IN FIELD STAT CHG TYP	
45707	INVALID FORMAT IN FIELD EXCH CTRL SEG FLG	
45708	INVALID FORMAT IN FIELD MAS QUO STS	
45709	INVALID FORMAT IN FIELD LNK ORDR NO	
45710	INVALID FORMAT IN FIELD STAT CHG CLAS	
45711	INVALID FORMAT IN FIELD MEMB OWN ID COD	
45712	INVALID FORMAT IN FIELD PART NO TEXT OWN	
45713	INVALID FORMAT IN FIELD PART SUB GRP COD OWN	
45714	INVALID FORMAT IN FIELD SPEC PART NO TEXT	
45715	INVALID FORMAT IN FIELD PART SUB GRP COD OBO MS	
45719	INVALID FORMAT IN FIELD DEL NON PERS ORDR IND	
45720	INVALID FORMAT IN FIELD DEL PERS ORDR IND	
45721	INVALID FORMAT IN FIELD DEL QUO IND	
45733	INVALID FORMAT IN FIELD CLI ORDR ID	
45735	INVALID FORMAT IN FIELD ORDR PERS IND	
45737	INVALID FORMAT IN FIELD ORDR CRE DAT	
45738	INVALID FORMAT IN FIELD ORDR CRE TIM	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
45746	INVALID FORMAT IN FIELD ORDR TOT EXE QTY	
45756	INVALID FORMAT IN FIELD LST EVNT TRN IND	
45764	INVALID FORMAT IN FIELD ETS SES ID	
45766	INVALID FORMAT IN FIELD ORDR VOL DISC PRC	
45771	INVALID FORMAT IN FIELD HIDD ORDR IND	
45772	INVALID FORMAT IN FIELD MIN HIDD ORDR VAL	
45773	INVALID FORMAT IN FIELD MIN ACC QTY	
45774	INVALID FORMAT IN FIELD PRCS SYS TRN COD	
45775	INVALID FORMAT IN FIELD ORDR PRIO TIM	
45776	INVALID FORMAT IN FIELD ORDR PRIO DAT	
45777	INVALID FORMAT IN FIELD MTCH RNG BID QTY	
45778	INVALID FORMAT IN FIELD MTCH RNG ASK QTY	
45779	INVALID FORMAT IN FIELD MSG ID NO	
45782	INVALID FORMAT IN FIELD SKIP EXPD INST IND	
45783	INVALID FORMAT IN FIELD STL CTRY	
45784	INVALID FORMAT IN FIELD QUO EXE PRC	
45785	INVALID FORMAT IN FIELD NEW QUO EXE PRC	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
45786	INVALID FORMAT IN FIELD DISS VALU PRC IND	
45787	INVALID FORMAT IN FIELD ISIX COD	
45795	INVALID FORMAT IN FIELD BON INT PMT DAT TYP	
45796	INVALID FORMAT IN FIELD BON CPN PER DAT FROM	
45797	INVALID FORMAT IN FIELD BON CPN PER DAT TO	
45798	INVALID FORMAT IN FIELD BON VAR INT RAT	
45799	INVALID FORMAT IN FIELD BON VAR INT RAT DAT	
45800	INVALID FORMAT IN FIELD BON POOL FCT	
45801	INVALID FORMAT IN FIELD BON POOL FCT DAT FROM	
45802	INVALID FORMAT IN FIELD BON POOL FCT DAT TO	
45803	INVALID FORMAT IN FIELD BON INT RAT VAL DAT	
45804	INVALID FORMAT IN FIELD BON VAR CPN PER FLG	
45805	INVALID FORMAT IN FIELD BON VAR CPN FLG	
45806	INVALID FORMAT IN FIELD BON POOL FCT FLG	
45807	INVALID FORMAT IN FIELD CURR ACC LVL NO	
45808	INVALID FORMAT IN FIELD BON FLAT IND	
45809	INVALID FORMAT IN FIELD ISSUE DAT	
45810	INVALID FORMAT IN FIELD EXT REF EXCH ID COD	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
45811	INVALID FORMAT IN FIELD PRC BARR IND	
45812	INVALID FORMAT IN FIELD PRC BARR RNG	
45813	INVALID FORMAT IN FIELD PRC MOV BARR	
45814	INVALID FORMAT IN FIELD EXCH MIC ID	
45816	INVALID FORMAT IN FIELD CR QTY	
45817	INVALID FORMAT IN FIELD PRIM EXCH MIC ID	
45818	INVALID FORMAT IN FIELD PRIM EXCH X ID	
45819	INVALID FORMAT IN FIELD EXCH ACC LVL NO	
45822	INVALID FORMAT IN FIELD EXCH SEG COD	
45824	INVALID FORMAT IN FIELD ORDR STRK EXEC PRC	
45825	INVALID FORMAT IN FIELD MEMB STOP RLSE IND	
45834	INVALID FORMAT IN FIELD CAL NAM	
45835	INVALID FORMAT IN FIELD HOL DAT	
45836	INVALID FORMAT IN FIELD HOL DAT NAM	
45845	INVALID FORMAT IN FIELD MSG TXT	
45846	INVALID FORMAT IN FIELD CAL TYP	
45847	INVALID FORMAT IN FIELD CR TIM	
45852	INVALID FORMAT IN FIELD TRAD CAL NAM	
45853	INVALID FORMAT IN FIELD STL CAL NAM	
45855	INVALID FORMAT IN FIELD REF MKT	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
45856	INVALID FORMAT IN FIELD ENAB EXT MKT REF MIDP	
45857	INVALID FORMAT IN FIELD ENAB EXT MKT REF VOLA	
45860	INVALID FORMAT IN FIELD CM STOP AUTH IND	
45861	INVALID FORMAT IN FIELD IN SUBSCR IND	
45862	INVALID FORMAT IN FIELD RPT MIC	
45863	INVALID FORMAT IN FIELD AUTO REV FLG	
45864	INVALID FORMAT IN FIELD MAX TRD AMNT	
45865	INVALID FORMAT IN FIELD MEMB APP ID COD	
45866	INVALID FORMAT IN FIELD DEF OTC ACCT	
45867	INVALID FORMAT IN FIELD MEMB OTC CTPY COD	
45868	INVALID FORMAT IN FIELD DISS Q R OWNER	
45869	INVALID FORMAT IN FIELD SPEC AUCT IND	
45870	INVALID FORMAT IN FIELD TOP VOL THRES	
45871	INVALID FORMAT IN FIELD BIL AGG IND	
45872	INVALID FORMAT IN FIELD ADD COST	
45873	INVALID FORMAT IN FIELD MEMB BIL AGG IND P	
45876	INVALID FORMAT IN FIELD SINGLE AUCT IND	
45877	INVALID FORMAT IN FIELD MEMB BIL AGG IND A	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
45878	INVALID FORMAT IN FIELD NO CCP IND	
45879	INVALID FORMAT IN FIELD SUBMITTER ID COD	
45882	INVALID FORMAT IN FIELD PRC TYP	
45883	INVALID FORMAT IN FIELD ON EX OFF O B FLAG	
45884	INVALID FORMAT IN FIELD CAL LNG NAM	
45885	INVALID FORMAT IN FIELD COMPLIANCE ID	
45886	INVALID FORMAT IN FIELD MKT MKR PROT FLG	
45887	INVALID FORMAT IN FIELD VOL LIM	
45888	INVALID FORMAT IN FIELD DELTA VOL LIM	
45889	INVALID FORMAT IN FIELD QTY LIM	
45890	INVALID FORMAT IN FIELD DELTA QTY LIM	
45891	INVALID FORMAT IN FIELD PRCT VOL LIM	
45892	INVALID FORMAT IN FIELD PRCT QTY LIM	
45894	INVALID FORMAT IN FIELD TIM INTVL SEC	
45895	INVALID FORMAT IN FIELD NO EXEC LIM	
45906	INVALID FORMAT IN FIELD MA TRD IND	
45907	INVALID FORMAT IN FIELD LI TRD IND	
45908	INVALID FORMAT IN FIELD MA DURN	
45909	INVALID FORMAT IN FIELD LI DURN	

Table 8.1 - Completion Codes

Completion Code (complCode)	Completion Text (complText)	Description
45910	INVALID FORMAT IN FIELD MA RND END	
45911	INVALID FORMAT IN FIELD LI RND END	
45912	INVALID FORMAT IN FIELD TRD RSK LIM ACT FLG	
45913	INVALID FORMAT IN FIELD CALC METHOD	
45914	INVALID FORMAT IN FIELD WARN LIM	
45915	INVALID FORMAT IN FIELD HALT LIM	
45916	INVALID FORMAT IN FIELD CURR VOL	
45917	INVALID FORMAT IN FIELD FIX CL ORD ID	
45921	INVALID FORMAT IN FIELD TOP PLUS VOL THRES	
45922	INVALID FORMAT IN FIELD STL INT IND	
45923	INVALID FORMAT IN FIELD MATCH INST CROSS ID	
45924	INVALID FORMAT IN FIELD MATCH INST CROSS ID IND	
45925	INVALID FORMAT IN FIELD MATCH INST CROSS ID FLG	
45926	INVALID FORMAT IN FIELD QUOTE ID	
45927	INVALID FORMAT IN FIELD VDO MIN EXEC QTY	
45928	INVALID FORMAT IN FIELD QUO REQ REJ REASON COD	
45930	INVALID FORMAT IN FIELD DEF STL INT IND	

Table 8.1 - Completion Codes

9 Functional Background

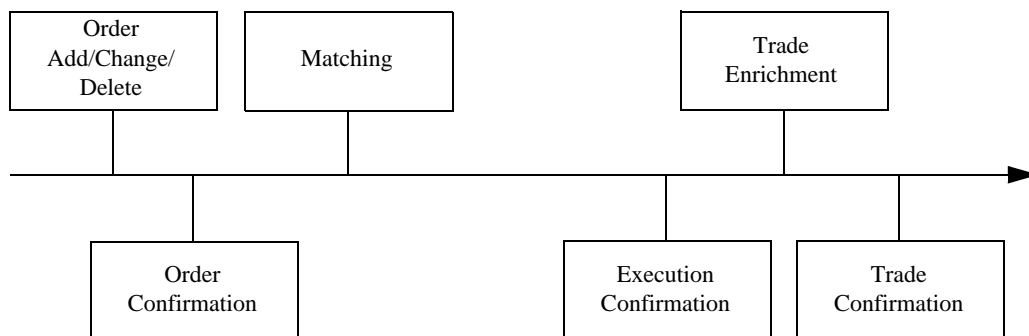
The following is a suggested list of sources of functional information concerning Xetra® Release 16.0:

- Xetra Functional Description
- Xetra Release Description
- Xetra Technical Description
- Xetra Market Models
- The Reference Tables section within this volume in section 10 - *Reference Tables*

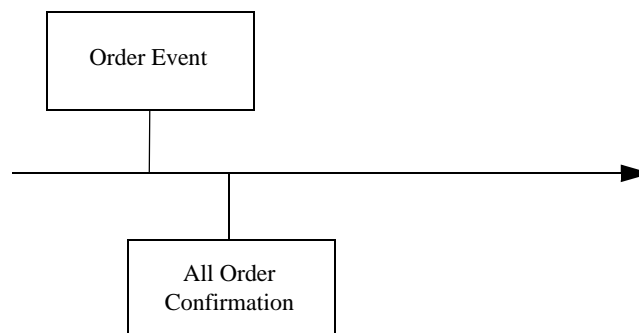
9.1 Broadcast Process Flows

In this paragraph the succession of the broadcasts is represented. The arrows in the figures are representing the course of time but the distances are not proportional to the time period.

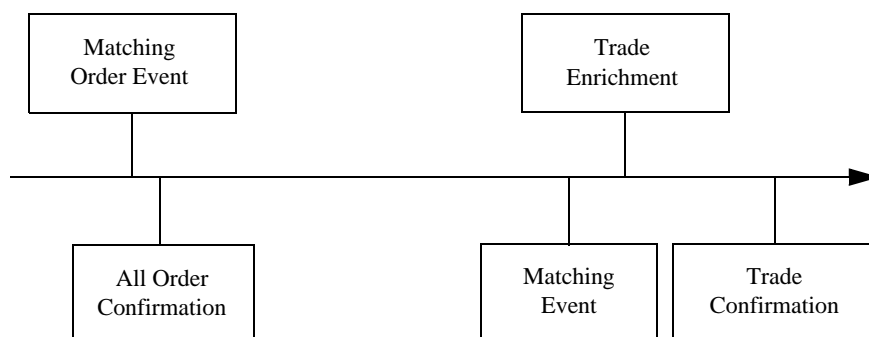
Order Maintenance:



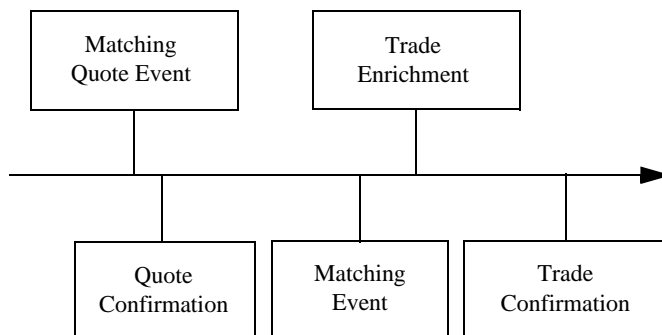
Order Event:



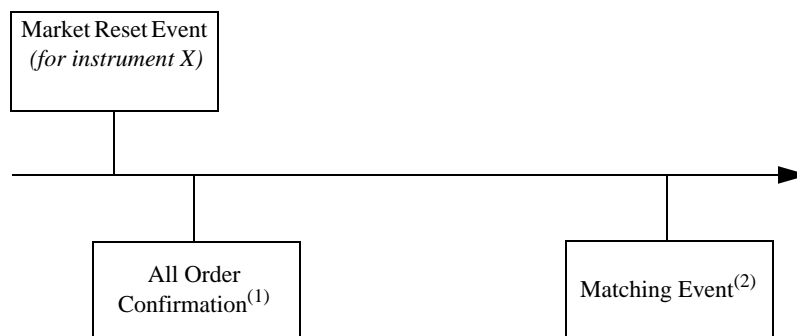
Matching Order Event:



Matching Quote Event:



Market Reset Event:



(1) Per set (or ISIN, in case of a functional market reset) for the non-persistent orders to the instrument X

(2) Per set (or ISIN, in case of a functional market reset) for the non-persistent orders or quotes to the instrument X

Market to Limit Order (OrdrTypCod = 'T')	STP	n/a	0	0	0	0	0	0	0	0	0	0
	None	All	0	1	0	0	0	0	0	0	0	1
	FOK	GFD	0	0	0	0	0	0	0	0	0	1
	BOC	n/a	0	0	0	0	0	0	0	0	0	0
	IOC	GFD	0	0	0	0	0	0	0	0	0	1
	GTX	n/a	0	0	0	0	0	0	0	0	0	0
Midpoint Order (OrdrTypCod = 'P')	STP	n/a	0	0	0	0	0	0	0	0	0	0
	None	All	0	0	0	0	0	0	0	0	1	1
	FOK	GFD	0	0	0	0	0	0	0	0	0	1
	BOC	n/a	0	0	0	0	0	0	0	0	0	0
	TOP ^c	n/a	0	0	0	0	0	0	0	0	0	0
	IOC	GFD	0	0	0	0	0	0	0	0	0	1
Hidden Order (OrdrTypCod = 'H')	STP	n/a	0	0	0	0	0	0	0	0	0	0
	None	All	0	0	0	0	0	0	0	0	0	1
	FOK	n/a	0	0	0	0	0	0	0	0	0	1
	BOC	n/a	0	0	0	0	0	0	0	0	0	0
	TOP ^d	n/a	0	0	0	0	0	0	0	0	0	0
	IOC	n/a	0	0	0	0	0	0	0	0	0	1
Volume Discovery Order (OrdrTypCod = 'I') and ordrVolDiscPrc is non-zero	STP	All	0	0	0	0	0	0	0	0	0	0
	None	All	0	1	0	0	0	0	0	0	0	1
	FOK	n/a	0	0	0	0	0	0	0	0	0	0
	BOC	n/a	0	0	0	0	0	0	0	0	0	0
	IOC	n/a	0	0	0	0	0	0	0	0	0	0
	GTX	All	0	0	0	0	0	0	0	0	0	1

a.Can only be entered via ETS.

b.Can only be entered via ETS.

c.Can only be entered via ETS.

d.Can only be entered via ETS.

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	OO	none	Volatility Interruption in Continuous Trading	Volatility Interruption in Auction Call	Market Order Interruption
Auction only (trdMdl-TypeCode = ,01')	1	1	1	1	1	1	1	0	0	1	-	1	1
Continuous Trading in Combination with Auction (trdMdlTypeCode = ,02')	1	1	1	1	1	1	1	0	1	1	1	1	1
One Auction only (trdMdl-TypeCode = ,03')	1	0	1	1	0	0	1	0	0	1	-	1	1
Continuous Auction (trdMdlTypeCode = ,08')	0	0	0	0	0	0	0	1 ^a	0	1	0	0	0

a. valid for the Specialist only.

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 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>odrExeQty</code> is filled with the executed quantity, <code>odrQty</code> contains the cancelled quantity. If the order was added, the field <code>odrNumOld</code> is empty. If the order was modified, <code>odrNumOld</code> contains the old order number, which may be equal to the new one (<code>odrNumNew</code>) or different.
Add, no match 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>odrExeQty</code> set to 0 and <code>odrQty</code> set to the order's quantity. If the order was added, the field <code>odrNumOld</code> is empty. If the order was modified, <code>odrNumOld</code> contains the old order number, which may be equal to the new one (<code>odrNumNew</code>) or different.

10.1.4 Order with Execution Restriction BOC

The following table describes the Order Execution Confirmation Broadcasts sent out as a reaction to adding BOC orders.

Action	trnTypId	Notes
--------	----------	-------

Add	'A'	If a BOC order is entered and no execution against the visible order book is possible, it is added. A partial execution against Hidden orders is possible.
Modified to BOC	'C'	If an order is modified to receive the execution restriction BOC and there is no immediate execution against the visible order book a 'C' broadcast is sent out.
Cancel	'X'	If a BOC order is entered and an immediate execution against the visible order book is possible, it is canceled.

10.1.5 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 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>odrExeQty</code> set to 0 and <code>odrQty</code> set to the order's quantity. If the order was added, the field <code>odrNumOld</code> is empty. If the order was modified, <code>odrNumOld</code> contains the old order number, which may be equal to the new one (<code>odrNumNew</code>) or different.

10.1.6 MTL Order

The following table describes, which Order Execution Confirmation Broadcasts are sent out as a reaction to various actions on MTL orders.

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.
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. <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.

Modifications from any other order type to order type 'T' (MTL) are not possible.

10.1.7 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 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. <i>Note:</i> 'E' broadcasts are only sent for book orders. They always contain an <code>odrExeQty</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. <i>Note 1:</i> 'N' broadcasts are only sent for book orders. They always contain an <code>odrExeQty</code> greater than 0. <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.
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.

Modifications from any other order type to order type 'I' (Iceberg) are not possible.

10.1.8 Hidden Order

The following table describes the broadcasts sent out as reaction on various actions on Hidden orders.

Action	trnTypId	Notes
Add during CT, not partially, or fully executed Add during AU	'A'	Adding a DO/HO is always confirmed by an 'A' broadcast.
Partial or full match during CT	'A'	If a DO/HO is entered and the order book allows a partial or full immediate match, an 'A' broadcast is sent out.
Partial or full execution of a D/H book order during CT or OBB	'E'	A match of a D/H book order is disseminated by an 'E' broadcast. Note: '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 book order	'C'	Modifications are disseminated by a 'C' broadcast.

Modifications from any other order type to order type 'H' (Hidden Order) are not possible.

10.1.9 Volume Discovery Order

Volume discovery orders are defined as iceberg orders with an additional mandatory field order volume discovery price and a hidden quantity (total quantity minus peak quantity) which is greater than or equal to the Minimum Execution Quantity defined for the instrument. A volume discovery order can be executed either with its total quantity as an iceberg order or with its hidden quantity at the midpoint of the orderbook against other volume discovery orders. Executions of these orders are only reported in the Matching event and also reported in the Order Execution confirmation broadcast in case of persistent orders.

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 = "-999999999999"` 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 "+999999999999" are delivered in fields *bstAskPrc* and *bstBidPrc* indicating that market orders are present in the order book.
- If the value of *bstAskPrc* and *bstBidPrc* is sent as `INS_MKT_PRC_FIELD_NOT_VALID = "-999999999999"` in that case rest of the values in *bstAskPrc* and *bstBidPrc* respectively should be ignored.

Prices without turnover are published via inside market inquiries and broadcasts with quantity set to 0. The state specific fields (*prcsStsValCod*, *volInd*, *moiInd*, *bstOrdPrcInd*) and the *ISIN* are always sent.

10.3 User authorization concept

Authorization for application requests is controlled by Resource Access Levels (RAL) and market assignment; various application requests can read or write them by means of the data field *rescAccLvlNo* (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 *InkOrdrNo* 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	prcsStsV-alCod	trnTypld	trdRes-TypCod	ordrNumNew	ordrNumOld	InkOrdrNo	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

Enter order and delete it while in locked										
Action	Originator	prcsTrnCod	prcsStsValCod	trnTypId	trdResTypCod	ordrNumNew	ordrNumOld	lnkOrdrNo	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
Modify locked order with partial execution										
Action	Originator	prcsTrnCod	prcsStsValCod	trnTypId	trdResTypCod	ordrNumNew	ordrNumOld	lnkOrdrNo	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
Modify locked order with full execution										
Action	Originator	prcsTrnCod	prcsStsValCod	trnTypId	trdResTypCod	ordrNumNew	ordrNumOld	lnkOrdrNo	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

Table 10.1 - Order modification scenarios

Enter Quote	Specialist			E		277163484	0	277163485	3	5
(Quote Confirmation)				E		277163486	0	0		6
				Y	PD	277163485	277163485	277163484	4	7
			XPREC							8
Delete locked order with partial execution										
Action	Originator	prcsTrnCod	prcsStsValCod	trnTypIld	trdResTypCod	ordrNumNew	ordrNumOld	lnkOrdrNo	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
Delete locked order with full execution										
Action	Originator	prcsTrnCod	prcsStsValCod	trnTypIld	trdResTypCod	ordrNumNew	ordrNumOld	lnkOrdrNo	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
Enter order in frozen book										
Action	Originator	prcsTrnCod	prcsStsValCod	trnTypIld	trdResTypCod	ordrNumNew	ordrNumOld	lnkOrdrNo	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
Enter and modify order in frozen book										
Action	Originator	prcsTrnCod	prcsStsV-alCod	trnTypId	trdRes-TypCod	ordrNumNew	ordrNumOld	lnkOrdrNo	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
Enter and delete in frozen book										
Action	Originator	prcsTrnCod	prcsStsV-alCod	trnTypId	trdRes-TypCod	ordrNumNew	ordrNumOld	lnkOrdrNo	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			D	PD	277163499	277163499	277163498	2	4
Enter Quote	Specialist		XPREC							5
Enter modify and delete in frozen book										
Action	Originator	prcsTrnCod	prcsStsV-alCod	trnTypId	trdRes-TypCod	ordrNumNew	ordrNumOld	lnkOrdrNo	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			D	PD	277163502	277163502	277163500	3	5
Enter Quote	Specialist		XPREC							6
Modify and delete a locked Order										
Action	Originator	prcsTrnCod	prcsStsV-alCod	trnTypIld	trdRes-TypCod	ordrNumNew	ordrNumOld	lnkOrdrNo	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
Double limit modification (priority change) and partial execution of locked order										
Action	Originator	prcsTrnCod	prcsStsV-alCod	trnTypIld	trdRes-TypCod	ordrNumNew	ordrNumOld	lnkOrdrNo	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
Modification of limit(priority change) and text field with partial execution of locked order										
Action	Originator	prcsTrnCod	prcsStsV-alCod	trnTypIld	trdRes-TypCod	ordrNumNew	ordrNumOld	lnkOrdrNo	Order Conf	Specialist BC

Table 10.1 - Order modification scenarios

Modify Instrument Trading Control	Specialist	PC	XPREC							1
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			W	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

Double limit modification (priority change) and full execution of locked order

Action	Originator	prcsTrnCod	prcsStsV-alCod	trnTypId	trdRes-TypCod	ordrNumNew	ordrNumOld	lnkOrdrNo	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

Enter order and modify non priority related field while locked

Action	Originator	prcsTrnCod	prcsStsV-alCod	trnTypId	trdRes-TypCod	ordrNumNew	ordrNumOld	lnkOrdrNo	Order Conf	Specialist BC
Modify Instrument Trading Control	Specialist	PC	XPREC							1
Enter Order	Trader			A		277163518	0	0	1	2

Table 10.1 - Order modification scenarios

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	<u>A</u> pplication <u>P</u> rogramming <u>I</u> nterface.
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	<u>A</u> pplication <u>V</u> ersion <u>N</u> umber. 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.

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.
Member applications	See MAA.

Term	Explanation
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	Mechanism used to request event-driven broadcast information from Exchange applications. Subscriptions can be started and stopped. Broadcast information requested through subscription arrives asynchronously. 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.
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.
VALUES events	A VALUES event is an indication of application responses, broadcast information, notifications or exceptions received by the VALUES Message Queue (VMQ).

Term	Explanation
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.
