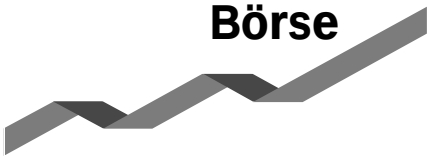
Deutsche Börse



Xetra® Release 7.0

Member Front End Development Guide

Volume 5 - Application Requests and Subscriptions

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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 7.0. For a detailed explanation of the VALUES API Call Interface please refer to *GATE Release 3.1 Member Front End Development Guide Volume 1 – Overview and Call Interface.*

Xetra Release 7.0 is a mandatory release. The application version number (AVN) changes to XETR_AVN_070.

2 VALUES API Application Request Concepts

2.1 Recovery Management Services

In this section the VALUES API recovery management services are explained. An overview is given and application request recovery, as well as subscription recovery, are explained.

2.1.1 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 a Deutsche Börse 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 a Deutsche Börse 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.

2.1.2 Application Request Recovery

Workstations/MISSes automatically retransmit outstanding requests to the Deutsche Börse application, as long as a link exists or can be re-established. The back end system 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.

2.1.3 Subscription Data Recovery

Xetra supports recoverable and unreliable broadcast streams.

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

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

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

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

Figure 2.1 - Sequence Numbering Example

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

An application can use three strategies to avoid losing information because of broadcast gaps:

- Stream level: The application can re-request missing broadcasts by submitting a retransmission request, specifying the stream sequence numbers of the missing broadcasts.
- Stream level: The application can subscribe to the gap information subject that was introduced with GATE Release 2.0 (for more information see to *GATE Release 3.1 Member Front End Development Guide Volume 1 – Overview and Call Interface*).
- Instrument level: The application should use an inquiry to get the most current instrument-specific information from the back end. 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 missed broadcasts cannot be detected or re-requested. However, the Xetra network protocols ensure that under normal operations no broadcasts are lost. The quality of the various Xetra streams are summarized in *Table 2.1*.

Stream	Unreliable	Recoverable
Public Data	X	
Issuer Quote Request (private)	X	
Order Execution Confirmation (private)		X(1), (2)
Quote Execution Confirmation (private)		X(2)
Trade Confirmation (private)		X(1), (2)
Give Up Take Up Trade (private)		X(2)
OTC Information (private)		X(2)
Betreuer Quote Request (private) (3)		X(2)

Table 2.1 - Broadcast Stream Service Quality

(1) 'End of Stream' message provided

(2) 'No Data' message possible

(3) The Betreuer Quote Request Broadcast is used for Designated Sponsors and Liquidity Providers

In addition to the data streams, applications can subscribe to the Public Gap stream. The Public Gap stream is used to inform applications of the potential loss of a broadcast in the unreliable public stream. In other words, if a data broadcast loss in an unreliable stream is detected, the application is informed via a public gap broadcast. If an application is informed that a broadcast might have been lost between the back end and the MISS, inquiries via VCI_Submit can be used to recover the most current information. Subscription to the gap information subject offers the same function on stream level as does the unreliable public broadcast gap stream.

2.1.4 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 Quote
- Xetra Enter Stop Order
- Xetra Delete Order
- Xetra Delete Quote
- 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 Deutsche Börse applications can not ensure "at-most-once" processing. If resubmittability is not required, *resubmitNo* should be filled with FALSE.

Deutsche Börse applications provide 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 recoverable private broadcast messages:

- Xetra Subscribe Order Execution Confirmation
- Xetra Subscribe Quote Execution 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/quotes 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.

2.2 Application Inquiry Requests

2.2.1 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 at most 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 contains one or more records.

Application requests making use of “paging” logic can be identified by the fact that they contain the data field *keyDatCtrlBlc* 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 back end 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. The content of the *keyDatCtrlBlc* is not to be used in any other way than described here.

2.2.2 Multiple ISIN Inquiry

Inquiry requests for Orders, Trades, Own Trades, Inside Market, Quotes, Execution Confirmations and Order Fees are multiple ISIN requests. Following is a list of the relevant application requests:

- Xetra Inquire Execution Confirmation
- Xetra Inquire Filtered Instrument Profile
- Xetra Inquire Give Up Take Up
- Xetra Inquire Inside Market
- Xetra Inquire Order
- Xetra Inquire Order Fee
- Xetra Inquire Own Trade
- Xetra Inquire Quote
- Xetra Inquire Trade

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

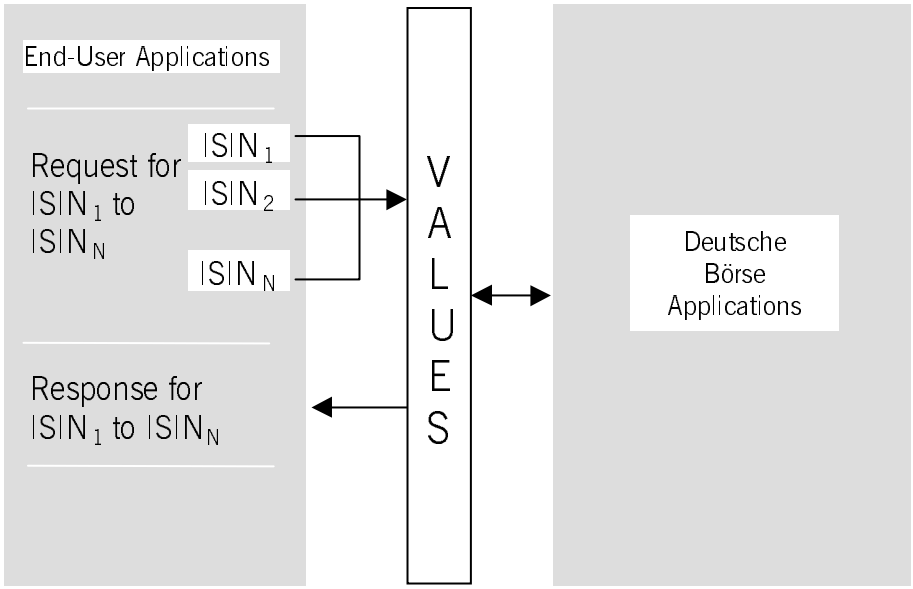


Figure 2.2 - Multiple Instrument Inquiries

The request data is filled with at least one ISIN. The request is processed by the Deutsche Börse 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:

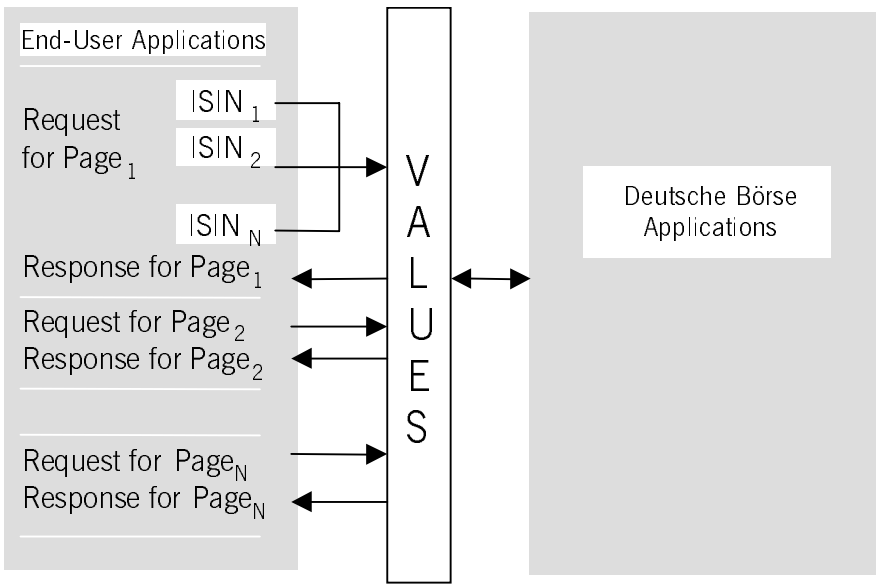


Figure 2.3 - Application request paging

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

2.2.3 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.

2.2.3.1 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 a*ppResp-BlockSize*.

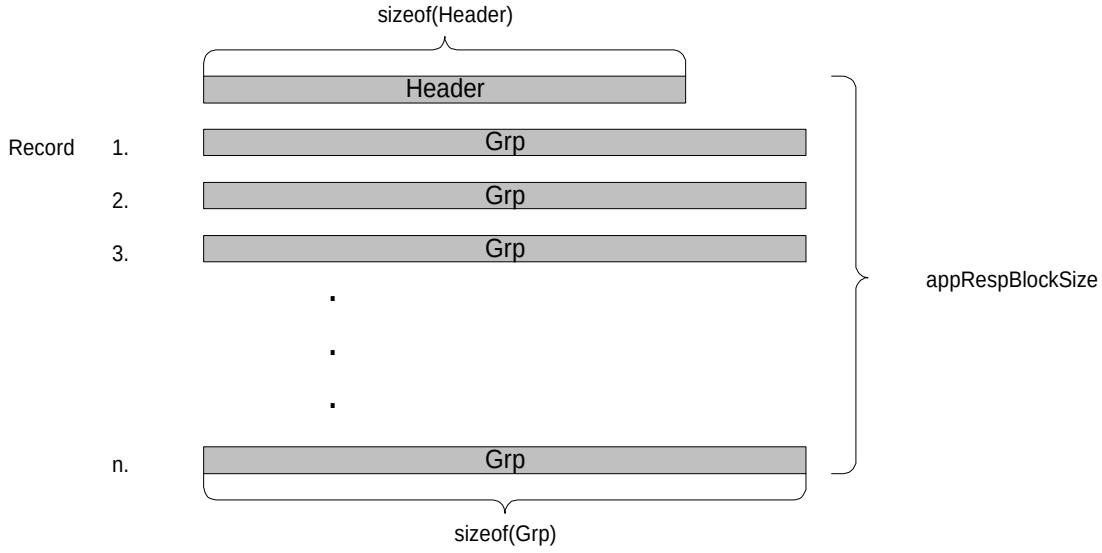


Figure 2.4 - Response records with fixed data length

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 Order).

1. Calculate the length of an individual record; i.e. x = sizeof(ownOrdrResGrpT)
2. Calculate the length of the application response header; i.e. y = sizeof(rfmior01T.keyDatCtrlBlc)
3. Calculate the overall length of data records in the application response;
   i.e. z = appRespBlockSize - y

4. Calculate the number of records in the application response; i.e. n = z/x or (appRespBlockSize - sizeof(rfmior01T.keyDatCtrlBlc))/sizeof(ownOrdrResGrpT)

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

2.2.3.2 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 a prefix part and 0 to m array elements. The prefix part and the array elements form the variable data group; the prefix part is not present in case 0 array elements are being transmitted. The fix data group (dGrp) includes a field *dataLen* which contains the length of the complete record. The overall size of the application response is contained in *appResp-BlockSize*.

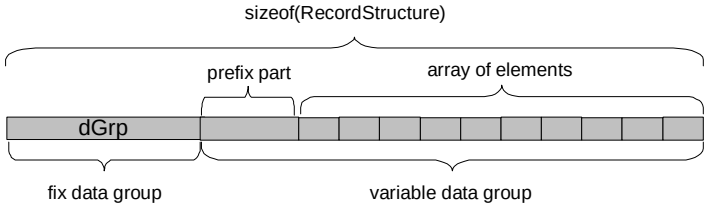


Figure 2.5 - Record format for variable record length

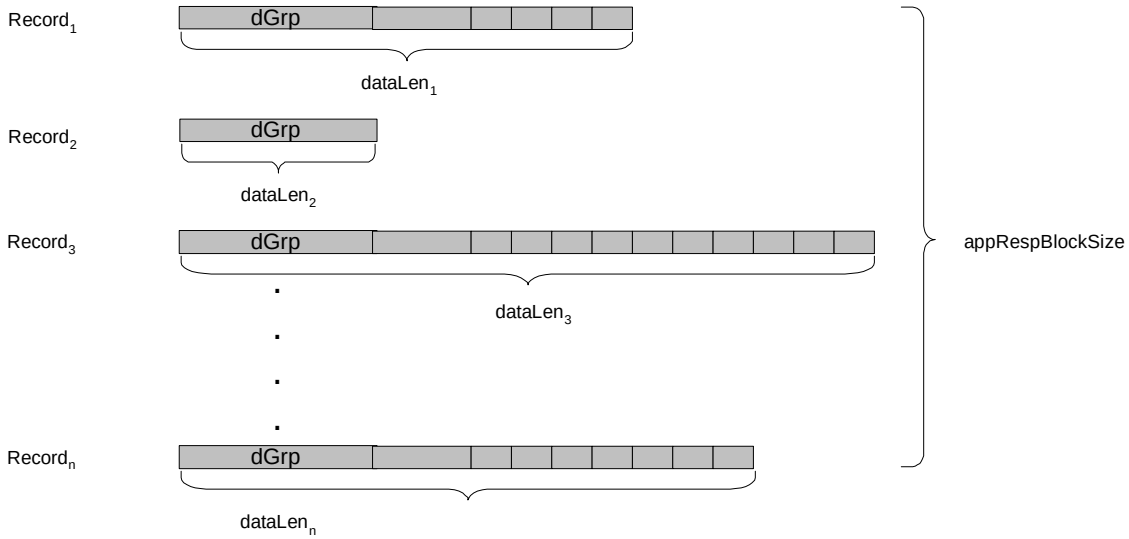


Figure 2.6 - Response or Broadcast message with variable record length

Accessing the individual records contained within the application response requires use of the field *dataLen* 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. Please note that this example contains no prefix part.

1. Initialize number of accessed bytes; i.e. b = 0
2. Calculate the length of the fix data group; i.e.
   x = sizeof(pubcstnT) - sizeof(bstOrdGrpT) * BST_ORD_GRP_MAX
3. Calculate the length of one array element; i.e. y = sizeof(bstOrdGrpT)
4. Read the actual length of the current record; i.e. z = 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 += pubcstn_dataLen
8. Proceed with step 4 for each record as long as there are still bytes left in the message;
   i.e. b < appRespBlockSize

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

An example of the prefix part is the field *odrPrtFilCod* in Xetra Subscribe Order Execution Confirmation and in Xetra Subscribe Quote Execution Confirmation.

2.2.3.3 Records with mixed record layouts

A multi-record application response with mixed record layouts (an example is Xetra Inquire Execution Confirmation) consists of 1 to n records. The entire message consists of a fix data group and 1 to n records. The overall size of the application response is contained in *appRespBlockSize.* The following processing is recommended to access the different records:

1. Initialize number of accessed bytes; b = 0
2. Start with
   b = &(rfhier01_ordQuoConf)
3. Initialize number of messages; i = 0

4. Access individual execution confirmations

```
execution confirmation type = arrayStreamType[i]
if order execution confirmation;
      length of data element y = rpbcstoc.dataLen
if quote execution confirmation;
      length of data element y = rpbcstqc.dataLen
read data element
b+ = y
i++
proceed with step 4 until all messages are processed (while i < rfhier01_numMessages).
```

2.3 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. With Xetra Release 7.0, three Transaction Classes are being defined:

1. Order Transactions: Xetra Enter Order, Xetra Modify Order, Xetra Delete Order
2. Quote Transactions: Xetra Enter Quote, Xetra Delete Quote
3. Inquiries: Xetra Inquire Own Trade, Xetra Inquire Trade, Xetra Inquire Inside Market

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.

2.4 Broadcast Extensions

Starting with GATE 3.0, Exchange Applications have the option to realize the so called Broadcast Extension mechanisms (Broadcast Authorization, Broadcast Clustering; see the Call Interface documentation for details). Xetra Release 7.0 does not implement these features.

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
app_rid.h	Application requests identifier definitions.
subjectXetra.h	Subscription subject structures definitions.
elbcodeXetra.h	Error codes returned by VALUES API.
xrequest.h	Application request and response structures for Xetra. This header file is a collection of header files for all request and response type definitions.
xbrdcast.h	Broadcast message structures. This header file is a collection of header files for all broadcast message type definitions.
generalcommon.h	General Xetra data definitions.
privbcast.h	Private broadcast types definitions.
vld_val.h	Valid values for Xetra Application Request fields.
resAccLvlTbl.h	Defines structure of resource access level table (see resacclvl.c)
resAccLvlTbl.c	Lists resource access levels

Table 3.1 - Description of VALUES API data definition files

4 Functional Background

The following is a suggested list of sources of functional information concerning Xetra Release 7.0:

- Xetra Functional Description Release 7.0
- Xetra Release Description Release 7.0
- Xetra Technical Description Release 7.0
- Market Model Xetra BEST
- The Reference Tables section within this volume

5 Glossary

Term	Explanation
API	Application Programming Interface.
Application callback	End user application functions invoked by VALUES on receipt of an application response or other events. The end user application defines which callback is to be invoked by “registering” the callback.
Application dispatch loop	The application dispatch loop is implemented in the end user application (usually the main processing loop). It receives notification of an event on the VMQ when Exchange applications write VALUES events such as response events, subscription events, notifications and exception events to the VMQ. Upon event notification from the VMQ, the application dispatch loop will invoke VCI_Dispatch to retrieve the event from the VMQ.
Application request	Application requests are functional entry points to Exchange application trading and trading support services. Application requests are always used in conjunction with the VALUES API call interface to provide the functional information required to access Exchange application trading and trading support services.
Application response	Application responses are received by the end user application as a dedicated single response to a specific request. The application response contains the results of Exchange Service request processing and is delivered asynchronously to the end user application.
Asynchronous processing	An asynchronous entry point does not block until its processing is completed. Asynchronous entry points return to the end user application immediately with a status of the processing request. Processing responses are received at a later point in time (i.e., asynchronous to the processing request).
AVN	Application Version Number. Each application request, subscription request, application response and broadcast contains an application version number that defines the version of the associated Exchange application.
Back End	General term for any system based at Deutsche Börse providing centralized services to members having access to it, e.g. Xetra.
Broadcast	A broadcast is information disseminated to the members by an Exchange application (e.g., Trade Confirmation, Order Confirmation). Broadcasts are sent across different data streams, each data stream contains a specific type of information.

Term	Explanation
Broadcast gaps stream	Broadcast gaps can occur on different types of broadcast streams. The broadcast gap stream can be used to detect missing broadcasts and to inform applications of the potential loss of a broadcast. Another option is the GAPINFO subject (see GATE documentation)
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	Call Interface Version Number. 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	Deutsche Börse AG
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 (Generic Access to Exchanges) are processes running on members' workstation and MISS to provide the technical infrastructure for VALUES and to communicate with the Exchange application.

Term	Explanation
MAA	Member Assembled Application. It is a third party developed end user application which runs on VALUES API.
Member	Market participant.
Member applications	See MAA.
MISS	Member Integration System Server
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.

Term	Explanation
VALUES	Virtual Access Link Using Exchange Services
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).
VCI	VALUES Call Interface. See “call interface”.
VMQ	VALUES Message Queue. It temporarily stores communication channel, application requests, responses and broadcasts which are transmitted between VALUES and GATE.
WS	Workstation.
Xetra	Exchange Electronic Trading. Deutsche Börse’s electronic trading system for cash markets.

6 VALUES API Application Request Details

6.1 Overview

This chapter of the interface specification provides details on the VALUES API application requests. The VALUES API application requests are the functional access points to Deutsche Börse trading and trading support services. They are always used in conjunction with the technical entry points supported by the VALUES API call interface as shown in *Figure 6.1*. The application requests describe specific data to be passed to the VALUES API and received from the VALUES API. In this chapter, layouts of all Xetra application requests are described.

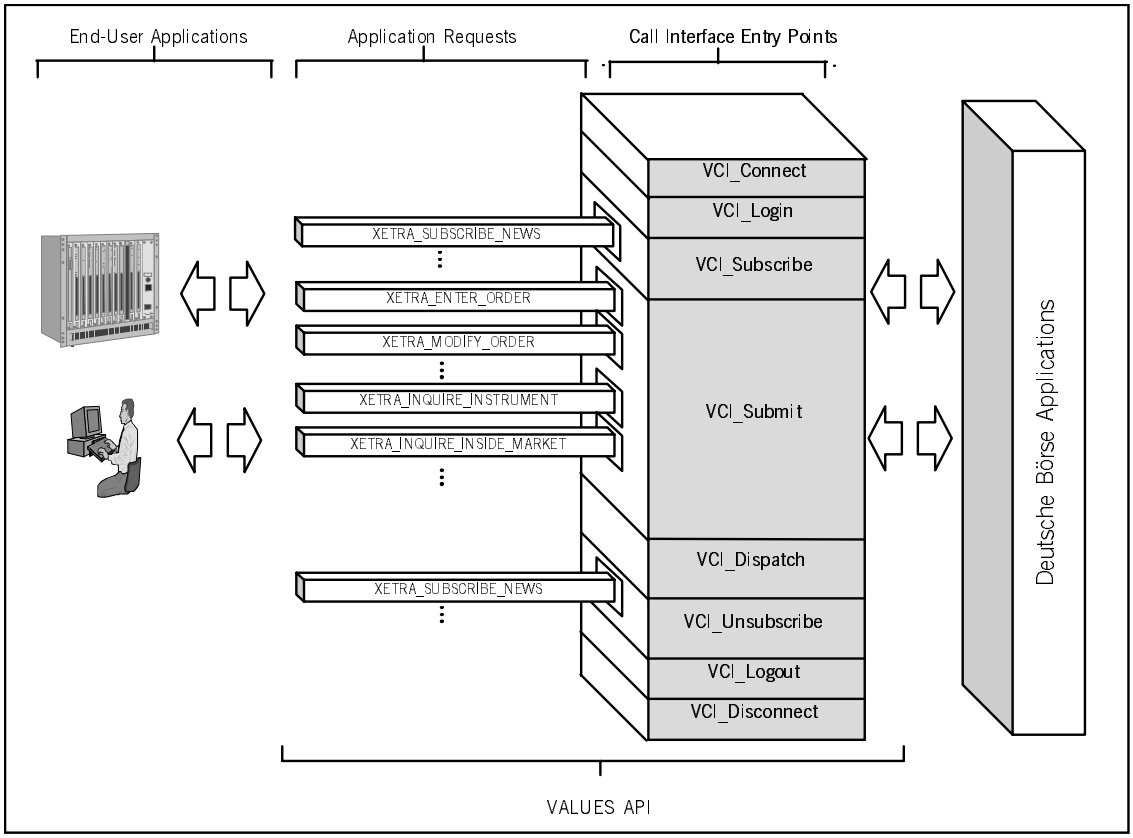


Figure 6.1 - The VALUES API Applications Requests

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.

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 Deutsche Börse 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.
- 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 9 - *VALUES API Completion Codes*. The actual completion code is returned asynchronously via the entry point along with the request's response.

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

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 Codes	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
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 for future use. 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 6.1 - VALUES API Field Usage Codes

The following sections list 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 is based on the configuration

CONFIG_SYSTEM	XETRA
CONFIG_IDENTIFIER	X70.01.02
CONFIG_DATE	2003-10-09 15:45

6.2 Order Maintenance

6.2.1 Xetra Adjust Dividend Payment

Description	The Xetra Adjust Dividend Payment application request is used to decrease or increase the limit of all existing orders per member of an instrument in case of dividend payment. For each dividend payment a certain day will be announced. An adjustment can be performed during posttrading on the day before or on the announced day during pretrading.
Request ID	XETRA_ADJUST_DIVIDEND_PAYMENT_RID
Entry Point	VCl_Submit
Transaction Class	not counted
Request Structure:	rfmaddpT (defined in rfmaddp.hxx)

instGrpIdCod	
isinCod	m
divPmtAdjData	
limChgVal	m
divPmtAdjRqstChk	m

Response Structure: No specific response structure

6.2.2 Xetra Delete Order

Description	The Xetra Delete Order application request is used to delete an existing Xetra order. The order number is specified to uniquely identify the order to be deleted.
Request ID	XETRA_DELETE_ORDER_RID
Entry Point	VCI_Submit
Transaction Class	Order Transaction

Request Structure:	rfmordelT (defined in rfmordel.hxx)	
instGrpIdCod		
isinCod		m
rsmordelWsRec2		
buyCod		m
ordrNo		m
partIdCod		
partSubGrpIdCod		o
partNoText		o

Response Structure:	rfhordelT (defined in rfhordel.hxx)	
rshordelWsRec		
ordrQty		-

6.2.3 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

Request Structure: rfmstodeT (defined in rfmstode.hxx)

instGrpIdCod	
isinCod	m
rsmordelWsRec2	
buyCod	m
ordrNo	m
partIdCod	
partSubGrpIdCod	o
partNoText	o

Response Structure: rfhstodeT (defined in rfhstode.hxx)

rshstodeWsRec	
ordrQty	-

6.2.4 Xetra Enter Order

Description

The Xetra Enter Order application request is used to enter a Xetra order. Limit-, Market-to-Limit-, Iceberg- and Market orders can be entered. Both buy and sell orders are supported by this application request. For Block Crossing Orders the country code of the isinCod is 'BC'. The field peakSizeQty must be filled if the order is an iceberg order; otherwise, it has to be initialized.

Request ID	XETRA_ENTER_ORDER_RID
Entry Point	VCI_Submit
Transaction Class	Order Transaction

Request Structure: rfmorentT (defined in rfmorent.hxx)

instGrpIdCod	
isinCod	m
ordrExePrc	m
rsmorentWs2Rec	
buyCod	m
ordrQty	m
ordrExpDat	m
ordrResCod	o
trdResTypCod	o
ordrTypCod	m
ffTxtGrp	
userOrdNum	o
text	o
acctTypCodGrp	
acctTypCod	m
acctTypNo	m
partIdCod	
partSubGrpIdCod	o
partNoText	o
prcRsblChkFlg	m
peakSizeQty	s
netTypCod	r
bestExrMembIdCod	

bestExrlstIdCod	o
bestExrBrnldCod	o

Response Structure: rfhorentT (defined in rfhorent.hxx)

rshorentWsRec

ordrNo	-
ordrExeQty	-
ordrBkQty	-
ordrCnclQty	-
dateLstUpdDat	-

6.2.5 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

Request Structure: rfmstoenT (defined in rfmstoen.hxx)

instGrpIdCod	
isinCod	m
ordrExePrc	m
rsmorentWs2Rec	
buyCod	m
ordrQty	m
ordrExpDat	m
ordrResCod	m
trdResTypCod	o
ordrTypCod	o
ffTxtGrp	
userOrdNum	o
text	o
acctTypCodGrp	
acctTypCod	m
acctTypNo	m
partIdCod	
partSubGrpIdCod	o
partNoText	o
prcRsblChkFlg	m
ordrStopLim	m
netTypCod	r

Response Structure: rfhstoenT (defined in rfhstoen.hxx)

rshstoenWsRec	
ordrNo	-
ordrBkQty	-
ordrCnclQty	r
dateLstUpdDat	-

6.2.6 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 mliDataCtr has to be set to 1. This application request can optionally be submitted via the respective exchange's Retransmission Xervice. It can be identified by it's Xervice Class, which is XETRA_RETRANSMISSION_XCLASS.

Request ID	XETRA_INQUIRE_EXEC_CONF_RID
Entry Point	VCI_Submit
Transaction Class	not counted

Request Structure: rfmier01T (defined in rfmier01.hxx)

keyDatCtrlBlc	m
trnUsrTxt	
membOsUsrIdCod	
membOsIstIdCod	m
membOsBrnIdCod	m
partOsIdCod	
partOsSubGrpCod	m
partOsNoTxt	o
mliIsinDataCtr	m
mliIsinGrpOo, repeated by:	
MLI_ISIN_GRP_OO_MAX (= 312)	
instGrpIdCod	
isinCod	ms
ordrBuyCod	o
ffTxtGrp	
userOrdNum	o
text	o
tranTimBegF	o
tranTimEndF	o

Response Structure: rfhier01T (defined in rfhier01.hxx)

keyDatCtrlBlc	-
numMessages	-
arrayStreamType, repeated by:	
ARRAY_STREAM_TYPE_MAX (= 19)	
bcastTyp	-
ordQuoConf	d

6.2.7 Xetra Inquire Order

Description

The Xetra Inquire Order application request is used to retrieve specific data for existing orders of a particular user/member (dependent on access rights). Filter criteria can be specified to restrict the types of orders returned. If acctTypCod and acctTypNo are not set to blank character(' '), only orders which match both acctTypCod and acctTypNo will be retrieved. No orders are returned when only one of these fields contains a blank character.

Request ID	XETRA_INQUIRE_ORDER_RID
Entry Point	VCI_Submit
Transaction Class	not counted

Request Structure: rfmior01T (defined in rfmior01.hxx)

ownOdrReqGrp	
ordrBuyCod	o
ordrNo	o
ordrTypCod	o
filtLimMin	m
filtLimMax	m
filtDatMin	o
filtDatMax	o
filtTimMin	o
filtTimMax	o
acctTypCodGrp	
acctTypCod	m
acctTypNo	m
bestExrMembIdCod	
bestExrIstIdCod	o
bestExrBrnIdCod	o
ffTxtGrpF	
userOrdNumF	o
textF	o
partIdCod	
partSubGrpIdCod	o
partNoText	o
keyDatCtrlBlc	m

mlilsinDataCtr m
mlilsinGrpOo, repeated by:
MLI_ISIN_GRP_OO_MAX (= 312)
instGrpIdCod
isinCod m

Response Structure: rfhior01T (defined in rfhior01.hxx)

keyDatCtrlBlc -
ownOdrResGrp, repeated by:
OWN_ODR_RES_GRP_MAX (= 16)
instGrpIdCod
isinCod -
ordrBuyCod -
ordrStopLim -
ordrExePrc -
ordrQty -
ordrExeQty -
trdResTypCod -
ordrResCod -
netTypCod -
ordrExpDat -
acctTypCodGrp
acctTypCod -
acctTypNo -
ordrTypCod -
peakSizeQty -
remPeakQty -
bestExrMembIdCod
bestExrIstIdCod -
bestExrBrnIdCod -
ffTxtGrp
userOrdNum -
text -
ordrNo -
tranDatGrp
tranDat -
tranTim -
partIdCod

partSubGrpIdCod	-
partNoText	-
membOsUsrIdCod	
membOsIstIdCod	-
membOsBrnIdCod	-
partOsIdCod	
partOsSubGrpCod	-
partOsNoTxt	-
dateLstUpdDat	-

6.2.8 Xetra Inquire Order Fee

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

Request ID: XETRA_INQUIRE_ORDER_FEE_RID

Entry Point: VCI_Submit

Transaction Class: not counted

Request Structure: rfrqif01T (defined in rfrqif01.hxx)

mliOrdrDataCtr	m
rfrqif01MsgItem, repeated by:	
RFRQIF01_MSG_ITEM_MAX (= 35)	
ordrNo	m
instGrpIdCod	
isinCod	m
membExcIdCod	
membIstIdCod	m
membBrnIdCod	m

Response Structure: rfreif01T (defined in rfreif01.hxx)

rfreif01MsgItem, repeated by:	
RFREIF01_MSG_ITEM_MAX (= 35)	
acctTypCodGrp	
acctTypCod	-
acctTypNo	-
stlCurrCod	-
excCurrTypCod	-
mktVal	-
accFee	-
acctTranFeeGrp	
tranFeeA	-
tranFeeB	-
tranFeeP	-
tranFeeQ	-

6.2.9 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.

Request ID	XETRA_MODIFY_ORDER_RID
Entry Point	VCI_Submit
Transaction Class	Order Transaction

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
partIdCod	
partSubGrpIdCod	o
partNoText	o
dateLstUpdDat	f
prcRsblChkFlg	cm
peakSizeQty	cs
netTypCod	f
bestExrMembIdCod	
bestExrIstIdCod	r

bestExrBrnIdCod		r

Response Structure: rfhorentT (defined in rfhorent.hxx)

rshorentWsRec

ordrNo	-
ordrExeQty	-
ordrBkQty	-
ordrCnclQty	-
dateLstUpdDat	-

6.2.10 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

Request Structure: rfmstomoT (defined in rfmstomo.hxx)

instGrpIdCod	
isinCod	m
rsmorcdtWs2Rec	
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	f

Response Structure: rfhstomoT (defined in rfhstomo.hxx)

rshstomoWsRec

dateLstUpdDat	-
ordrNo	-
ordrBkQty	-
ordrCnclQty	r

6.3 Market Information

6.3.1 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. The response consists of multiple consecutive occurences 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. A detailed description about the behavior of the Inside Market Broadcast's price fields is available in appendix 4.

Request ID	XETRA_INQUIRE_INSIDE_MARKET_RID
Entry Point	VCI_Submit
Transaction Class	Inquiry

Request Structure: rfmormovT (defined in rfmormov.hxx)

mliIsinDataCtr	m
mliIsinGrpIm, repeated by:	
MLI_ISIN_GRP_IM_MAX (= 12)	
instGrpIdCod	
isinCod	m

Response Structure: pubcstnT (defined in pubcstn.hxx)

dataLen	-
instGrpIdCod	
isinCod	-
instData	
auctPrc	-
auctQty	-
netChg	-

lstTrdPrc	-
lstTrdQty	-
trdTim	-
crossTrdPrc	-
crossTrdQty	-
crossTrdTim	-
clsPrc	-
valPrc	-
opnPrc	-
dlyLowPrc	-
dlyHghPrc	-
instOneDayQtyBest	-
totNoTrdBest	-
trdPrcBest	-
trdQtyBest	-
trdTimBest	-
instOneDayQty	-
lstAuctQty	-
auctTim	-
lstAuctPrc	-
quotTypInd	-
srpQty	-
noTotTrdQty	-
fmInd	-
srpBidAskInd	-
moiInd	-
prcsStsValCod	-
cmexInd	-
volInd	-
excpStateInd	-
mtchRng	
mtchRngBid	-
mtchRngAsk	-
bstOrdPrcInd	-
bstOrdGrp, repeated by:	
BST_ORD_GRP_MAX (= 10)	
bstBidPrc	-
bstAskPrc	-

bstBidQty	-
bstAskQty	-
numOrdrBid	-
numOrdrAsk	-

6.3.2 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.
Request ID	XETRA_INQUIRE_PUBLIC_ORDER_BOOK_RID
Entry Point	VCI_Submit
Transaction Class	not counted

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	-

6.4 Trade Maintenance

6.4.1 Xetra Approve Give Up Take Up Trade

Description: The Xetra Approve Give Up Take Up Trade application request is used by a clearing member to approve a pending Give Up (Take Up) Trade performed by a non clearing member belonging to the clearing member.

Request ID	XETRA_APPROVE_GIVE_UP_TAKE_UP_TRADE_RID
Entry Point	VCI_Submit
Transaction Class	not counted

Request Structure: rfmga062T (defined in rfmga062.hxx)

instGrpIdCod	
isinCod	m
ordrNo	m
tranIdNo	m
guTuSfxNo	m
execCod	m
membIdCodG	
membIstIdCodG	m
membBrnIdCodG	m
dateLstUpdDat	f

Response Structure: rfhga062T (defined in rfhga062.hxx)

dateLstUpdDat	-

6.4.2 Xetra Give Up Trade

Description: The Xetra Give Up Trade application request is used to give up an already existing trade to another exchange member.

Request ID: XETRA_GIVE_UP_TRADE_RID
Entry Point: VCI_Submit
Transaction Class: not counted

Request Structure: rfmgu062T (defined in rfmgu062.hxx)

membClgIdCod	m
prcCurrCod	m
instGrpIdCod	
isinCod	m
netTypCod	r
ordrNo	m
tranIdNo	m
tranIdSfxNo	m
membIdCodG	
membIstIdCodG	m
membBrnIdCodG	m
membIdCodT	
membIstIdCodT	m
membBrnIdCodT	m
ffTxtGrp	
userOrdNum	o
text	o
dateLstUpdDat	f

Response Structure: rfhgu062T (defined in rfhgu062.hxx)

dateLstUpdDat	-

6.4.3 Xetra Inquire Give Up Take Up Trade

Description

The Xetra Inquire Give Up Take Up Trade application request is used to retrieve information about Give Up Take Up Trades which are in progress. Furthermore information about rejected Give Up Take Up Trades is delivered. This application request can optionally be submitted via the respective exchange's Retransmission Xervice. It can be identified by it's Xervice Class, which is XETRA_RETRANSMISSION_XCLASS.

Request ID	XETRA_INQUIRE_GIVE_UP_TAKE_UP_TRADE_RID
Entry Point	VCI_Submit
Transaction Class	not counted

Request Structure: rfmgtinqT (defined in rfmgtinq.hxx)	
keyDatCtrlBlc	m
rfmgtinqWsRec	
ordrNo	o
tranIdNo	o
membIdCodG	
membIstIdCodG	o
membBrnIdCodG	o
membIdCodT	
membIstIdCodT	o
membBrnIdCodT	o
guTuStatCod	o
ffTxtGrp	
userOrdNum	o
text	o
mliIsinDataCtr	m
mliIsinGrpGt, repeated by:	
MLI_ISIN_GRP_GT_MAX (= 317)	
instGrpIdCod	
isinCod	m

Response Structure: rfhgtinqT (defined in rfhgtinq.hxx)	
keyDatCtrlBlc	-
ocur16TimGrp, repeated by:	
OCUR_16_TIM_GRP_MAX (= 16)	

instGrpIdCod	
isinCod	-
guTuStatCod	-
ordrNo	-
tranIdNo	-
guTuSfxNo	-
ordrExePrc	-
prcCurrCod	-
ordrBuyCod	-
trdQty	-
mktVal	-
wknNo	-
membIdCodG	
membIstIdCodG	-
membBrnIdCodG	-
membIdCodT	
membIstIdCodT	-
membBrnIdCodT	-
membClgIdCodG	-
membClgIdCodT	-
tranDat	-
tranTim	-
ffTxtGrp	
userOrdNum	-
text	-
stlAmnt	-
stlCurrCod	-
acctTypCod	-
dateLstUpdDat	-

6.4.4 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.

Request ID	XETRA_INQUIRE_OWN_TRADE_RID
Entry Point	VCI_Submit
Transaction Class	Inquiry

Request Structure: rfrqe030T (defined in rfrqe030.hxx)

nmsgDataGrpNdg005	
keyDatCtrlBlc	m
nmsgFilterE030	
tranDatF	m
tranIdNoF	o
tranIdSfxNoF	o
ffTxtGrpF	
userOrdNumF	o
textF	o
membExcldCodF	
membIstIdCodF	r
membBrnIdCodF	r
partIdCodF	
partSubGrpCodF	m
partNoF	o
membCtpyIdCodF	o
membClgStlIdF	
membClgStlIdLocF	o
membClgStlIdActF	o
tranTimBegF	o
tranTimEndF	o
trdTypF	o
netTypCod	r

guTuIndFlg	o
bestExrMembIdCod	
bestExrIstIdCod	o
bestExrBrnIdCod	o
acctTypCodGrp	
acctTypCod	o
acctTypNo	o
mliIsinDataCtr	m
mliIsinGrpOt, repeated by:	
MLI_ISIN_GRP_OT_MAX (= 312)	
instGrpIdCod	
isinCod	m

Response Structure: rfree030T (defined in rfree030.hxx)

nmsgSuccDataGrpNsdg004	
nmsgOneTimGrpNotg002	
keyDatCtrlBlc	-
ocur10TimGrp, repeated by:	
OCUR_10_TIM_GRP_MAX (= 10)	
membOsUsrIdCod	
membOsIstIdCod	-
membOsBrnIdCod	-
partOsIdCod	
partOsSubGrpCod	-
partOsNoTxt	-
dateLstUpdDat	-
tranIdNo	-
tranIdSfxNo	-
tranDat	-
tranTim	-
isinCod	-
tradMtchPrc	-
avgTradMtchPrc	-
trdQty	-
netTradQty	-
stlCurrCod	-
prcCurrCod	-
stlCurrExcRat	-

stlAmnt	-
stlDate	-
kindOfDepo	-
membExcldCod	
membIstIdCod	-
membBrnIdCod	-
partIdCod	
partSubGrpIdCod	-
partNoText	-
acctTypCodGrp	
acctTypCod	-
acctTypNo	-
ffTxtGrp	
userOrdNum	-
text	-
membCtpyIdCod	-
ordrBuyCod	-
mktVal	-
netMktVal	-
membClgIdCod	-
ordrNo	-
membCtpyClgIdCod	-
membKvNo	-
membClgStlId	
membClgStlIdLoc	-
membClgStlIdAct	-
membCtpyKvNo	-
membCtpyClgStlId	
membCpClgStlIdLoc	-
membCpClgStlIdAct	-
bonAcrIntDay	-
bonAcrInt	-
bonNxtAcrIntDayYr	-
bonNxtNoRemCpnPer	-
bonNxtCpnDevgWss	-
setlTypCod	-
otcTrdTim	-
trdTyp	-

fillCurr1	-
membCcpClgIdCod	-
ordrComplCod	-
guTulndFlg	-
netTypCod	-
bestExrMembIdCod	
bestExrlstIdCod	-
bestExrBrnIdCod	-

6.4.5 Xetra Inquire Trade

Description

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

Request ID	XETRA_INQUIRE_TRADE_RID
Entry Point	VCI_Submit
Transaction Class	Inquiry

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
guTulndFlg	o
bestExrMembIdCod	
bestExrlstIdCod	o
bestExrBrnIdCod	o
acctTypCodGrp	
acctTypCod	o
acctTypNo	o
mlilsinDataCtr	m
mlilsinGrpOt, repeated by:	
MLI_ISIN_GRP_OT_MAX (= 312)	
instGrpIdCod	
isinCod	m

Response Structure: rfree030T (defined in rfree030.hxx)

nmsgSuccDataGrpNsdg004	
nmsgOneTimGrpNotg002	
keyDatCtrlBlc	-
ocur10TimGrp, repeated by:	
OCUR_10_TIM_GRP_MAX (= 10)	
membOsUsrIdCod	
membOslstIdCod	-
membOsBrnIdCod	-
partOsIdCod	
partOsSubGrpCod	-
partOsNoTxt	-
dateLstUpdDat	-
tranIdNo	-
tranIdSfxNo	-
tranDat	-
tranTim	-
isinCod	-
tradMtchPrc	-
avgTradMtchPrc	-
trdQty	-
netTradQty	-
stlCurrCod	-

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

otcTrdTim	-
trdTyp	-
fillCurr1	-
membCcpClgIdCod	-
ordrComplCod	-
guTulndFlg	-
netTypCod	-
bestExrMembIdCod	
bestExrlstIdCod	-
bestExrBrnIdCod	-

6.4.6 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

Request Structure: rfrqf060T (defined in rfrqf060.hxx)

nmsgRecKeyNrk002	
tranDat	m
membClgIdCod	m
prcCurrCod	m
instGrpIdCod	
isinCod	m
acctTypCodGrpP	
acctTypCodP	m
acctTypNoP	m
tranIdNoP	m
tranIdSfxNoP	m
ordrNo	m
dateLstUpdDatP	f
acctTypCod	co
ffTxtGrp	
userOrdNum	co
text	co
fillCurr1	r
fillCurr2	r
fillCurr3	r
membClgStlId	
membClgStlIdLoc	co
membClgStlIdAct	co

Response Structure: rfref060T (defined in rfref060.hxx)

nmsgSuccDataGrpNsdg002	
tranIdSfxNo	-

dateLstUpdDat	-

6.4.7 Xetra Take Up Trade

Description: The Xetra Take Up Trade application request is used to take up a trade which was generated and given up by another exchange member.

Request ID: XETRA_TAKE_UP_TRADE_RID

Entry Point: VCI_Submit

Transaction Class: not counted

Request Structure: rfmtu062T (defined in rfmtu062.hxx)

instGrpIdCod	
isinCod	m
ordrNo	m
tranIdNo	m
guTuSfxNo	m
acctTypCod	m
execCod	m
ffTxtGrp	
userOrdNum	o
text	o
membIdCodG	
membIstIdCodG	m
membBrnIdCodG	m
dateLstUpdDat	f

Response Structure: rfhtu062T (defined in rfhtu062.hxx)

dateLstUpdDat	-

6.5 Other Requests

6.5.1 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

Request Structure: rfmcp01T (defined in rfmcp01.hxx)

oldPw	m
newPw	m
partIdCod	
partSubGrpIdCod	m
partNoText	m

Response Structure: No specific response structure

6.5.2 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.
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 -

6.5.3 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

Request Structure:	rfrqd055T (defined in rfrqd055.hxx)	
rfrqd055WsRec		
newsDat		m
newsTim		m
Response Structure:	rfred055T (defined in rfred055.hxx)	
rfred055WsRec		
dateLstUpdDat		-
mesgShtTxt		-
newsDtl		-

6.5.4 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	
Request Structure:	rfrqd050T (defined in rfrqd050.hxx)	
keyDatCtrlBlc		m
Response Structure:	rfred050T (defined in rfred050.hxx)	
keyDatCtrlBlc		-
rfred050WsRec		
occXTimGrp3, repeated by:		
OCC_X_TIM_GRP_3_MAX (= 50)		
newsDat		-
newsTim		-
mesgShtTxt		-
newsPrio		-

6.5.5 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

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	-

6.5.6 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

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	-
ocur50TimGrp2, repeated by:	
OCUR_50_TIM_GRP_2_MAX (= 50)	
reptIdCod	-
reptNam	-
reptPrntFrqCod	-
rawActCod	-
reptMbrCrtSltCod	-
rawdMbrCrtSltCod	-
dateLstUpdDat	a

6.5.7 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
Request Structure:	rfmcp01T (defined in rfmcp01.hxx)

oldPw	o
newPw	m
partIdCod	
partSubGrpIdCod	m
partNoText	m

Response Structure: No specific response structure

6.6 User Maintenance

6.6.1 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.

Request ID: XETRA_ADD_USER_RID

Entry Point: VCI_Submit

Transaction Class: not counted

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
lmInd	m
defStlId	
defStlIdLoc	o
defStlIdAct	o
maxOrdrVal	m
occXTimGrp4, repeated by:	
OCC_X_TIM_GRP_4_MAX (= 350)	
rescAccLvlNo	m

Response Structure: rfrea040T (defined in rfrea040.hxx)

rfrea040WsRec	
trdrNam	-
dateLstUpdDat	a
agtInd	-
propInd	-
snrInd	-
betrInd	-
issrInd	-
liqProvInd	-
bestExrInd	-
lmInd	-
defStlId	
defStlIdLoc	-
defStlIdAct	-
maxOrdrVal	-
occXTimGrp4, repeated by:	
OCC_X_TIM_GRP_4_MAX (= 350)	
rescAccLvlNo	-

6.6.2 Xetra Delete User

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

Request ID: XETRA_DELETE_USER_RID

Entry Point: VCI_Submit

Transaction Class: not counted

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
lmInd	o
defStlId	
defStlIdLoc	o
defStlIdAct	o
maxOrdrVal	o
occXTimGrp4, repeated by:	
OCC_X_TIM_GRP_4_MAX (= 350)	
rescAccLvlNo	o

Response Structure: No specific response structure

6.6.3 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

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
lmInd	o
defStlId	
defStlIdLoc	o
defStlIdAct	o
maxOrdrVal	o
occXTimGrp4, repeated by:	
OCC_X_TIM_GRP_4_MAX (= 350)	
rescAccLvlNo	o

Response Structure: rfrea040T (defined in rfrea040.hxx)

rfrea040WsRec	
trdrNam	-
dateLstUpdDat	-
agtInd	-

propInd	-
snrInd	-
betrInd	-
issrInd	-
liqProvInd	-
bestExrInd	-
lmInd	-
defStlId	
defStlIdLoc	-
defStlIdAct	-
maxOrdrVal	-
occXTimGrp4, repeated by:	
OCC_X_TIM_GRP_4_MAX (= 350)	
rescAccLvlNo	-

6.6.4 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

Request Structure:	rfrqa039T (defined in rfrqa039.hxx)	
keyDatCtrlBlc		m
Response Structure:	rfrea039T (defined in rfrea039.hxx)	
keyDatCtrlBlc		-
rfrea039WsRec		
occXTimGrp6, repeated by:		
OCC_X_TIM_GRP_6_MAX (= 58)		
partSubGrpCod1		-
partNo1		-
agtInd		-
propInd		-
trdrNam		-
snrInd		-
betrInd		-
issrInd		-
liqProvInd		-
bestExrInd		-
lmInd		-
defStlId		
defStlIdLoc		-
defStlIdAct		-
maxOrdrVal		-

6.6.5 Xetra Modify User

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

Request ID: XETRA_MODIFY_USER_RID
Entry Point: VCI_Submit
Transaction Class: not counted

Request Structure: rfrqa040T (defined in rfrqa040.hxx)

rfrqa040WsRec	
partSubGrpCod	m
partNo	m
rfrea040WsRec	
trdrNam	co
dateLstUpdDat	f
agtInd	cm
propInd	cm
snrInd	cm
betrInd	cm
issrInd	cm
liqProvInd	cm
bestExrInd	cm
lmInd	cm
defStlId	
defStlIdLoc	co
defStlIdAct	co
maxOrdrVal	co
occXTimGrp4, repeated by:	
OCC_X_TIM_GRP_4_MAX (= 350)	
rescAccLvlNo	cm

Response Structure: rfrea040T (defined in rfrea040.hxx)

rfrea040WsRec	
trdrNam	-
dateLstUpdDat	-
agtInd	-

propInd	-
snrInd	-
betrInd	-
issrInd	-
liqProvInd	-
bestExrInd	-
lmInd	-
defStlId	
defStlIdLoc	-
defStlIdAct	-
maxOrdrVal	-
occXTimGrp4, repeated by:	
OCC_X_TIM_GRP_4_MAX (= 350)	
rescAccLvlNo	-

6.7 Subscription

Subscription application requests are entered using the VCI_Subscribe entry point.

6.7.1 Xetra Request Broadcast Re-transmission

Description: The Xetra Request Broadcast Re-transmission 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. This application request can optionally be submitted via the respective exchange's Retransmission Xervice. It can be identified by it's Xervice Class, which is XETRA_RETRANSMISSION_XCLASS.

Request ID	XETRA_REQUEST_BROADCAST_RETRANSMISSION_RID
Entry Point	VCI_Submit
Transaction Class	not counted

Request Structure: rfrqretrT (defined in rfrqretr.hxx)	
stmId	
membExcldCod	
membIstIdCod	o
membBrnIdCod	o
bcastTyp	m
startStmSeqNo	m
stopStmSeqNo	m
keyDatCtrlBlc	m

Response Structure: rfreretrT (defined in rfreretr.hxx)	
keyDatCtrlBlc	-
reTransData	-

6.7.2 Xetra Subscribe Betreuer Quote Request

Description

The Xetra Subscribe Betreuer Quote Request subscription is used by Designated Sponsors or Liquidity Providers 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.

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

Subject Structure: BcastPrivRecovSubjectT (defined in subjectXetra.h)

appStreamId	
memberId	m
bcastType	m
isin	m
reserved_1	r
reserved_2	r
reserved_3	r

Broadcast Structure: rpbcstqrrT (defined in recovbcast.h)

stmSeqNo	-
isinSeqNo	-
rpbcstqr	
instGrpIdCod	
isinCod	-
tranDatGrp	
tranDat	-
tranTim	-
ordrBuyCod	-
ordrQty	-
membExcldCod	
membIstIdCod	-

membBrnIdCod	-

6.7.3 Xetra Subscribe Give Up Take Up Trade

Description

The Xetra Give Up Take Up Trade subscription is used to subscribe to the Xetra private broadcast data stream for confirmation of Xetra Give Up Take Up Trade Information. Missed messages can be recovered. The type of this broadcast (bcastType) is BCAST_RCV_GUT_INF = 'C'. 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.

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

Subject Structure: BcastPrivRecovSubjectT (defined in subjectXetra.h)

appStreamId	
memberId	m
bcastType	m
isin	m
reserved_1	r
reserved_2	r
reserved_3	r

Broadcast Structure: rpbcstgtrT (defined in recovbcast.h)

stmSeqNo	-
isinSeqNo	-
rpbcstgt	
trnTypId	-
instGrpIdCod	
isinCod	-
guTuStatCod	-
ordrNo	-
tranIdNo	-
guTuSfxNo	-
ordrExePrc	-
prcCurrCod	-

ordrBuyCod	-
trdQty	-
mktVal	-
wknNo	-
membIdCodG	
membIstIdCodG	-
membBrnIdCodG	-
membIdCodT	
membIstIdCodT	-
membBrnIdCodT	-
membClgIdCodG	-
membClgIdCodT	-
tranDat	-
tranTim	-
ffTxtGrp	
userOrdNum	-
text	-
stlAmnt	-
stlCurrCod	-
acctTypCod	-
dateLstUpdDat	-

6.7.4 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.
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
Broadcast Structure:	pubcstnT (defined in pubcstn.hxx)	
dataLen		-
instGrpIdCod		
isinCod		-
instData		
auctPrc		-
auctQty		-
netChg		-
lstTrdPrc		-
lstTrdQty		-
trdTim		-
crossTrdPrc		-
crossTrdQty		-
crossTrdTim		-
clsPrc		-
valPrc		-
opnPrc		-
dlyLowPrc		-
dlyHghPrc		-
instOneDayQtyBest		-
totNoTrdBest		-
trdPrcBest		-
trdQtyBest		-

trdTimBest	-
instOneDayQty	-
lstAuctQty	-
auctTim	-
lstAuctPrc	-
quotTypInd	-
srpQty	-
noTotTrdQty	-
fmInd	r
srpBidAskInd	-
moiInd	-
prcsStsValCod	-
cmexInd	-
volInd	-
excpStateInd	-
mtchRng	
mtchRngBid	-
mtchRngAsk	-
bstOrdPrcInd	-
bstOrdGrp, repeated by:	
BST_ORD_GRP_MAX (= 10)	
bstBidPrc	-
bstAskPrc	-
bstBidQty	-
bstAskQty	-
numOrdrBid	-
numOrdrAsk	-

6.7.5 Xetra Subscribe Issuer Quote Request

Description

The Xetra Subscribe Issuer Quote Request subscription is used by the application to subscribe to the Xetra private unreliable broadcast data stream for dissemination of Xetra Issuer Quote Request information. To subscribe to this stream the respective exchange's CAQ-Xervice must be used to fill dbApplId when calling VCI_Subscribe. This Xervice can be identified by its Xervice Class, which must be XETRA_CAQ_XCLASS. The type of this broadcast (bcastType) is BCAST_UNREL_QUO_REQ = 'Q'.

Request ID	XETRA_CAQ_PRIVATE_UNRELIABLE_STREAM_TYPE
Entry Point	VCI_Subscribe
Stream Quality	Unreliable
Transaction Class	not counted

Subject Structure:	BcastPrivUnrelSubjectT (defined in subjectXetra.h)	
appStreamId		
memberId		m
bcastType		m
isin		m

Broadcast Structure:	rpbcstqiT (defined in rpbcstqi.hxx)	
instGrpIdCod		
isinCod		-
ordrQty		-
tranTim		-

6.7.6 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.
Request ID	XETRA_PUBLIC_UNRELIABLE_NEWS_STREAM_TYPE
Entry Point	VCI_Subscribe
Stream Quality	Unreliable
Transaction Class	not counted
Subject Structure:	No specific subject structure
Broadcast Structure:	pubcstwT (defined in pubcstw.hxx)

newsPublBcGrp

newsDat	-
newsTim	-
mesgShtTxt	-
newsPrio	-

6.7.7 Xetra Subscribe Order Execution Confirmation

Description

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

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

Several execution confirmations may be sent in one Order Execution response broadcast message. The type of this broadcast (bcastType) is BCAST_RCV_ODR_CNF = 'B'. A description for the usage of field trnTypId under respect of execution restrictions and ordertypes is available in the "Reference Tables" section.

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

Subject Structure: BcastPrivRecovSubjectT (defined in subjectXetra.h)

appStreamId	
memberId	m
bcastType	m
isin	m
reserved_1	r
reserved_2	r
reserved_3	r

Broadcast Structure: rpbcstocrT (defined in rpbcstoc.hxx)

stmSeqNo	-
isinSeqNo	-
rpbcstoc	

dataLen	-
stmSeqNo	-
resubmitNo	-
instGrpIdCod	
isinCod	-
trnTypId	-
partIdCod	
partSubGrpIdCod	-
partNoText	-
trnUsrTxt	
membOsUsrIdCod	
membOsIstIdCod	-
membOsBrnIdCod	-
partOsIdCod	
partOsSubGrpCod	-
partOsNoTxt	-
tranDatGrp	
tranDat	-
tranTim	-
ordrBuyCod	-
ordrTypCod	-
ordrStopLim	-
ordrExePrc	-
ordrQty	-
ordrExeQty	-
remPeakQty	-
peakSizeQty	-
acctTypCodGrp	
acctTypCod	-
acctTypNo	-
ordrNumOld	-
ordrNumNew	-
ordrExpDat	-
ordrResCod	-
trdResTypCod	-
netTypCod	-
bestExrMembIdCod	
bestExrIstIdCod	-

bestExrBrnIdCod	-
bestTrdInd	-
ffTxtGrp	
userOrdNum	-
text	-
dateLstUpdDat	-
exeGrp2	
ordrPrtFilCod	-
trdMtchGrp, repeated by:	
TRD_MTCH_GRP_MAX (= 100)	
tradMtchQty	-
tradMtchPrc	-

6.7.8 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 th?s special message type.

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

Subject Structure: BcastPrivRecovSubjectT (defined in subjectXetra.h)

appStreamId	
memberId	m
bcastType	m
isin	m
reserved_1	r
reserved_2	r
reserved_3	r

Broadcast Structure: rpbcstotrT (defined in recovbcast.h)

stmSeqNo	-
isinSeqNo	-
rpbcstot	
trnTypId	-
instGrpIdCod	
isinCod	-
membExcIdCod	
membIstIdCod	-
membBrnIdCod	-
partIdCodPic002	
partSubGrpCod	-
partNo	-
acctTypCodGrp	

acctTypCod	-
acctTypNo	-
ffTxtGrp	
userOrdNum	-
text	-
membIdCodCtpy	
membIstIdCodCtpy	-
membBrnIdCodCtpy	-
partIdCodCtpy	
partSubGrpCodCtpy	-
partNoCtpy	-
partOsIdCod	
partOsSubGrpCod	-
partOsNoTxt	-
tranDatGrp	
tranDat	-
tranTim	-
buyCod	-
dateLstUpdDat	-
otcAppFlg	-
stlDate	-
setlMd	-
tranIdNo	-
tradMtchPrc	-
trdQty	-

6.7.9 Xetra Subscribe Quote Execution Confirmation

Description	The Xetra Quote Execution Confirmation subscription is used to subscribe to the Xetra private broadcast data stream for confirmation of Xetra entered/deleted/executed quotes (auction quotes) entered by Designated Sponsors, Liquidity Providers or Issuers. Missed messages can be recovered. 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. Several execution confirmations may be sent in one Quote Execution response broadcast message. The type of this broadcast (bcastType) is BCAST_RCV_QUO_CNF = 'D'.
Request ID	XETRA_PRIVATE_RECOVERABLE_STREAM_TYPE
Entry Point	VCI_Subscribe
Stream Quality	Recoverable
Transaction Class	not counted

Subject Structure:	BcastPrivRecovSubjectT (defined in subjectXetra.h)	
appStreamId		
memberId		m
bcastType		m
isin		m
reserved_1		r
reserved_2		r
reserved_3		r
Broadcast Structure:	rpbcstqcrT (defined in rpbcstqc.hxx)	
stmSeqNo		-
isinSeqNo		-
rpbcstqc		
dataLen		-
stmSeqNo		-
resubmitNo		-
instGrpIdCod		
isinCod		-
trnTypId		-
partIdCod		

partSubGrpIdCod	-
partNoText	-
trnUsrTxt	
membOsUsrIdCod	
membOsIstIdCod	-
membOsBrnIdCod	-
partOsIdCod	
partOsSubGrpCod	-
partOsNoTxt	-
quoTranDatGrp	
tranDatBuy	-
tranTimBuy	-
tranDatSel	-
tranTimSel	-
quoExePrcBuy	-
quoExePrcSel	-
quoQtyBuy	-
quoQtySel	-
ordrNumGrp	
ordrNumBuyOld	-
ordrNumBuyNew	-
ordrNumSelOld	-
ordrNumSelNew	-
acctTypCodGrp	
acctTypCod	-
acctTypNo	-
bestTrdInd	-
bestBdryAsk	-
bestRsrvQtyAsk	-
bestBdryBid	-
bestRsrvQtyBid	-
ffTxtGrp	
userOrdNum	-
text	-
netTypCod	-
dateLstUpdDatB	-
dateLstUpdDatS	-
exeGrp	

tradBuySelCod	-
ordrPrtFilCod	-
trdMtchGrp, repeated by:	
TRD_MTCH_GRP_MAX (= 100)	
tradMtchQty	-
tradMtchPrc	-

6.7.10 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.
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
Broadcast Structure:	pubcstqT (defined in pubcstq.hxx)	
instGrpIdCod		
isinCod		-
qrTim		-

6.7.11 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. Fast Market information is supplied in the following way: If the isinCod field has the special value ISIN_COD_FMI, then a Fast Market transition event has occured. It can be classified by the contents of prcsStsValCod, which codes for the Instrument Type as well as for Fast Market being switched on or off.

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

Subject Structure: No specific subject structure

Broadcast Structure: pubcstsT (defined in pubcsts.hxx)

dataLen	-
stateChgGrp, repeated by:	
STATE_CHG_GRP_MAX (= 138)	
instGrpIdCod	
isinCod	s
prcsStsValCod	-
tranTim	-
volInd	-
moiInd	-
srpBidAskInd	-
excpStateInd	-

6.7.12 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.
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)
isin	m
exchange	m
Broadcast Structure:	pubcsttT (defined in pubcstt.hxx)
instGrpIdCod	
isinCod	-
lstTrdPrc	-
lstTrdQty	-
secuOfficialInd	-
exchIdCod	-
tranTim	-
currTypCod	-
idxVarId	-

6.7.13 Xetra Subscribe Trade Confirmation

Description

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 'trdQty' has a negative value. The type of this broadcast (bcastType) is BCAST_RCV_TRD_CNF = 'A'.

The stream contains an 'End of Stream' message, which indicates that the last trade confirmation for that day has been sent. The 'End of Stream' messages is either received upon wildcard subscription or when ISIN_COD_EOS has been subscribed to explicitly. In addition, this stream may contain 'No Data' Messages. Please note that in case of 'End of Stream' or 'No Data' messages the broadcast structure is truncated after the isinCod field - do not access further fields before checking for these special messages.

In a future release related to introduction of a CCP, an additional instance of this stream will be made available, it's broadcast type will be BCAST_RCV_CCP_TRD_CNF = 'G'. It will be used for CCP clearing members, which provide only clearing but no settlement for a trading member.

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

Subject Structure: BcastPrivRecovSubjectT (defined in subjectXetra.h)

appStreamId	
memberId	m
bcastType	m
isin	m
reserved_1	r
reserved_2	r
reserved_3	r

Broadcast Structure: rpbcsttcrT (defined in rpbcsttc.hxx)

stmSeqNo	-
isinSeqNo	-
rpbcsttc	

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	-
membClgStlId	
membClgStlIdLoc	-
membClgStlIdAct	-
membCtpyIdCod	-
membCtpyKvNo	-
membCtpyClgIdCod	-
membCtpyClgStlId	
membCpClgStlIdLoc	-
membCpClgStlIdAct	-
bonAcrIntDay	-
bonAcrInt	-
setlTypCod	-
trdTyp	-
xetraIssrMnem	-
bonCpnRat	-
bonLstCpnDevgInd	-
dispo	-
dateLstUpdDat	-
fillCurr1	-
membCcpClgIdCod	-
ordrComplCod	-
feesCurrTypCod	-
feesTypInd	-
feeAmt	-
netTypCod	-
netTradQty	-
avgTradMtchPrc	-
netMktVal	-
guTuIndFlg	-
bestExrMembIdCod	
bestExrIstIdCod	-
bestExrBrnIdCod	-

6.7.14 Xetra Subscribe Unreliable Public Broadcast Gaps

Description	The Xetra Public Broadcast Gaps subscription is used to subscribe to the Xetra control stream to get notified on gaps in the public broadcast stream.
Request ID	XETRA_PUBLIC_UNRELIABLE_GAPS_STREAM_TYPE
Entry Point	VCI_Subscribe
Stream Quality	Unreliable
Transaction Class	not counted
Subject Structure:	No specific subject structure
Broadcast Structure:	No specific broadcast structure

6.8 Quote Maintenance

6.8.1 Xetra Delete Quote

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

Request ID	XETRA_DELETE_QUOTE_RID
Entry Point	VCI_Submit
Transaction Class	Quote Transaction

Request Structure:	rfmqudelT (defined in rfmqudel.hxx)	
instGrpIdCod		
isinCod		m
acctTypCodGrp		
acctTypCod		m
acctTypNo		m

Response Structure:	rfhqudelT (defined in rfhqudel.hxx)	
rshqudelWsRec		
bidSideDel		-
askSideDel		-

6.8.2 Xetra Enter Issuer Quote

Description

The Xetra Enter Issuer Quote application request is used by Issuers to enter auction or public 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. The respective exchange's CAQ-Xervice must be used to fill dbAppId when calling VCI_Submit. This Xervice can be identified by its Xervice Class, which is XETRA_CAQ_XCLASS. In case of public quotes, the request fields prcRsblChkFlg, quoQtyBuy/Sel, text and userOrdNum are unused. In addition, the response's quantity fields are initialized.

Request ID	XETRA_ENTER_QUOTE_RID
Entry Point	VCI_Submit
Transaction Class	not counted

Request Structure: rfmquentT (defined in rfmquent.hxx)

instGrpIdCod	
isinCod	m
rsmquentWs2Rec	
acctTypCodGrp	
acctTypCod	m
acctTypNo	m
quoExePrcSel	m
quoQtySel	ms
quoExePrcBuy	m
quoQtyBuy	ms
ffTxtGrp	
userOrdNum	o
text	o
trdResTypCod	o
quotTypInd	r
netTypCod	r
bestBdryAsk	r
bestRsrvQtyAsk	r
bestBdryBid	r
bestRsrvQtyBid	r
prcRsblChkFlg	ms

Response Structure: rfhquentT (defined in rfhquent.hxx)

rshquentWsRec	
trdBkQtyAsk	s
trdBkQtyBid	s
trdExcQtyAsk	s
trdExcQtyBid	s

6.8.3 Xetra Enter Quote

Description

The Xetra Enter Quote application request is used by Designated Sponsors, BEST Executors and Liquidity Providers 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. For all other quotes, both sides must always be provided, i.e., quoExePrcBuy/Sell and quoQtyBuy/Sell must all be filled. 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

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	r
netTypCod	r
bestBdryAsk	s
bestRsrvQtyAsk	s
bestBdryBid	s
bestRsrvQtyBid	s
prcRsblChkFlg	m

Response Structure: rfhquentT (defined in rfhquent.hxx)

rshquentWsRec

trdBkQtyAsk	-
trdBkQtyBid	-
trdExcQtyAsk	-
trdExcQtyBid	-

6.8.4 Xetra Inquire Public Quote

Description: The Xetra Inquire Quote application request is used to retrieve specific data for existing quotes of an Issuer, categorized by Instrument.

Request ID: XETRA_INQUIRE_QUOTE_RID
Entry Point: VCI_Submit
Transaction Class: not counted

Request Structure: rfmiqu02T (defined in rfmiqu02.hxx)

keyDatCtrlBlc	m
mliIsinDataCtr	m
mliIsinGrp	
mliIsinListGrp2, repeated by:	
MLI_ISIN_LIST_GRP_2_MAX (= 320)	
instGrpIdCod	
isinCod	m

Response Structure: rfhiqu02T (defined in rfhiqu02.hxx)

keyDatCtrlBlc	-
quoAry4, repeated by:	
QUO_ARY_4_MAX (= 98)	
instGrpIdCod	
isinCod	-
quoExePrcBuy	-
quoExePrcSel	-

6.8.5 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 Provider, categorized by Instrument. The Xetra Inquire Quote application request is also used for inquiry of auction (not public) Issuer quotes.

Request ID	XETRA_INQUIRE_QUOTE_RID
Entry Point	VCI_Submit
Transaction Class	not counted

Request Structure: rfmiqu01T (defined in rfmiqu01.hxx)

rsmiqu01Ws2Rec	
quoTimMax	o
quoTimMin	o
acctTypCodGrp	
acctTypCod	m
acctTypNo	m
keyDatCtrlBlc	m
mliIsinDataCtr	m
mliIsinGrpOo, repeated by:	
MLI_ISIN_GRP_OO_MAX (= 312)	
instGrpIdCod	
isinCod	m
userOrdNum	o
text	o

Response Structure: rfhiqu01T (defined in rfhiqu01.hxx)

keyDatCtrlBlc	-
quoAry2, repeated by:	
QUO_ARY_2_MAX (= 16)	
instGrpIdCod	
isinCod	-
acctTypCodGrp	
acctTypCod	-
acctTypNo	-
quoExePrcBuy	-

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

6.9 Quote Request Maintenance

6.9.1 Xetra Enter Quote Request

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

Request ID	XETRA_ENTER_QUOTE_REQUEST_RID
Entry Point	VCI_Submit
Transaction Class	not counted

Request Structure: rfmqureqT (defined in rfmqureq.hxx)

instGrpIdCod	
isinCod	m
rsmqureqWsRec	
buyCod	o
ordrQty	o

Response Structure: No specific response structure

6.10 OTC processing

OTC (Over The Counter) trades are negotiated outside Xetra between two members and entered into Xetra for settlement purposes. Therefore the price is fixed and matching on the Xetra back end is neither necessary nor possible. An open OTC trade can be entered by the buyer or the seller of the OTC trade. All open OTC trades for the trader can be inquired. Not approved OTC trades can be deleted by the trader. To store the open OTC trades, the Open OTC Trades book is used on the Xetra back end. Approved OTC trades are handled as regular trades in Xetra.

6.10.1 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. The trade is removed from the Open OTC Trade Book and added to the normal Trade Book. 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

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
tranDatGrp	

tranDat	o
tranTim	o
setlMd	o
setlPeriodFlg	o
stlDate	o
acctTypCodGrp	
acctTypCod	m
acctTypNo	m
ffTxtGrp	
userOrdNum	o
text	o
tranIdNo	m

Response Structure: rfhotcmaT (defined in rfhotcma.hxx)

tranIdNo	-
dateLstUpdDat	-

6.10.2 Xetra Delete OTC Trade

Description: The Xetra Delete OTC Trade application request is used to delete an OTC trade from the Open OTC Trade Book. 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.

Request ID: XETRA_DELETE_OTC_TRADE_RID

Entry Point: VCI_Submit

Transaction Class: not counted

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
tranDatGrp	
tranDat	o
tranTim	o
setlMd	o
setlPeriodFlg	o
stlDate	o
acctTypCodGrp	
acctTypCod	o
acctTypNo	o

ffTxtGrp	
userOrdNum	o
text	o
tranIdNo	m

Response Structure: rfhotcmaT (defined in rfhotcma.hxx)

tranIdNo	-
dateLstUpdDat	-

6.10.3 Xetra Enter OTC Trade

Description: The Xetra Enter OTC Trade application request is used to enter an OTC trade into the Open OTC Trade Book. Senior Traders can enter OTC trades on behalf of their subgroup. The field stlDate is mandatory or optional depending on the content of setlPeriodFlag.

Request ID: XETRA_ENTER_OTC_TRADE_RID

Entry Point: VCI_Submit

Transaction Class: not counted

Request Structure: rfmotcmaT (defined in rfmotcma.hxx)

instGrpIdCod	
isinCod	m
otcMtnGrp	
partIdCod	
partSubGrpIdCod	m
partNoText	m
membIdCodCtpy	
membIstIdCodCtpy	m
membBrnIdCodCtpy	m
partIdCodCtpy	
partSubGrpCodCtpy	m
partNoCtpy	m
dateLstUpdDat	o
buyCod	m
trdQty	m
tradMtchPrc	m
tranDatGrp	
tranDat	m
tranTim	o
setlMd	m
setlPeriodFlg	m
stlDate	s
acctTypCodGrp	
acctTypCod	m
acctTypNo	m

ffTxtGrp	
userOrdNum	o
text	o
tranIdNo	o

Response Structure: rfhotcmaT (defined in rfhotcma.hxx)

tranIdNo	-
dateLstUpdDat	-

6.10.4 Xetra Inquire OTC Trade

Description

The Xetra Inquire OTC Trade application request is used to inquire on open OTC trades. It is used by both the originator and the approving counterpart. All traders can inquire on open OTC Trades of their subgroup. Response records are grouped by isin but not sorted by isin groups. This application request can optionally be submitted via the respective exchange's Retransmission Xervice. It can be identified by it's Xervice Class, which is XETRA_RETRANSMISSION_XCLASS.

Request ID	XETRA_INQUIRE_OTC_TRADE_RID
Entry Point	VCI_Submit
Transaction Class	not counted

Request Structure:	rfmotcinT (defined in rfmotcin.hxx)	
keyDatCtrlBlc		m
partIdCodPic002		
partSubGrpCod		m
partNo		o
Response Structure:	rfhotcinT (defined in rfhotcin.hxx)	
keyDatCtrlBlc		-
membExcIdCod		
membIstIdCod		-
membBrnIdCod		-
otcTrdGrp, repeated by:		
OTC_TRD_GRP_MAX (= 26)		
PART_ID_COD (partIdCodPic002T)		
partSubGrpCod		-
partNo		-
instGrpIdCod		
isinCod		-
buyCod		-
tranIdNo		-
otcAppFlg		-
acctTypCodGrp		
acctTypCod		-
acctTypNo		-

dateLstUpdDat	-
trdQty	-
tradMtchPrc	-
membIdCodCtpy	
membIstIdCodCtpy	-
membBrnIdCodCtpy	-
partIdCodCtpy	
partSubGrpCodCtpy	-
partNoCtpy	-
tranDatGrp	
tranDat	-
tranTim	-
setlMd	-
stlDate	-
ffTxtGrp	
userOrdNum	-
text	-
partOsIdCod	
partOsSubGrpCod	-
partOsNoTxt	-

6.11 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.

6.11.1 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.
Request ID	XETRA_INQUIRE_CURRENT_INSTRUMENT_GROUP_RID
Entry Point	VCI_Submit
Transaction Class	not counted

Request Structure:	rfrqgdinT (defined in rfrqgdin.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		-
extrInd		-
instTypCod		-

6.11.2 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).
Request ID	XETRA_INQUIRE_CURRENT_INSTRUMENT_GROUP_LIST_RID
Entry Point	VCI_Submit
Transaction Class	not counted

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		-

6.11.3 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

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		-

6.11.4 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

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		-

6.12 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.

6.12.1 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.
Request ID	XETRA_ADD_SUBGROUP_INSTRUMENT_GROUP_ASSIGNMENT_RID
Entry Point	VCI_Submit
Transaction Class	not counted

Request Structure:	rfmsigmoT (defined in rfmsigmo.hxx)	
partSubGrpCod		m
instGrpDefGrp		
instGrpCod		m
Response Structure:	No specific response structure	

6.12.2 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.
Request ID	XETRA_DELETE_SUBGROUP_INSTRUMENT_GROUP_ASSIGNMENT_RID
Entry Point	VCl_Submit
Transaction Class	not counted
Request Structure:	rfmsigmoT (defined in rfmsigmo.hxx)
partSubGrpCod	m
instGrpDefGrp	
instGrpCod	m
Response Structure:	No specific response structure

6.12.3 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

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		-

6.12.4 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

6.12.5 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

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		-

6.12.6 Xetra Inquire Subgroup List

Description	The Xetra Inquire Subgroup List application request is used to inquire on a list of trader subgroups.
Request ID	XETRA_INQUIRE_SUBGROUP_LIST_RID
Entry Point	VCI_Submit
Transaction Class	not counted

Request Structure:	rfmslinT (defined in rfmslin.hxx)	
keyDatCtrlBlc		m
Response Structure:	rfhslinT (defined in rfhslin.hxx)	
keyDatCtrlBlc		-
occXTimGrp11, repeated by:		
OCC_X_TIM_GRP_11_MAX (= 999)		
partSubGrpCod		-

6.13 Designated Sponsor Maintenance

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

6.13.1 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.
Request ID	XETRA_ADD_SUBGROUP_BETREUER_LICENCE_RID
Entry Point	VCI_Submit
Transaction Class	not counted

Request Structure:	rfmsgbetT (defined in rfmsgbet.hxx)	
partSubGrpIdCod		m
licTyp		m
instGrpIdCod		
isinCod		m

Response Structure: No specific response structure

6.13.2 Xetra Delete Subgroup Betreuer License

Description	The Xetra Delete Subgroup Betreuer License application request is used to de-assign a Designated Sponsor license from a trader subgroup.
Request ID	XETRA_DELETE_SUBGROUP_BETREUER_LICENCE_RID
Entry Point	VCl_Submit
Transaction Class	not counted

Request Structure: rfmsgbetT (defined in rfmsgbet.hxx)

partSubGrpIdCod	m
licTyp	m
instGrpIdCod	
isinCod	m

Response Structure: No specific response structure

6.13.3 Xetra Inquire Current Subgroup Betreuer License

Description: The Xetra Inquire Current Subgroup Betreuer 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.

Request ID: XETRA_INQUIRE_CURRENT_SUBGROUP_BETREUER_LICENSE_RID

Entry Point: VCI_Submit

Transaction Class: not counted

Request Structure: rfrqa019T (defined in rfrqa019.hxx)

partSubGrpCod	m
licTyp	m
keyDatCtrlBlc	m

Response Structure: rfrea019T (defined in rfrea019.hxx)

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

6.13.4 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

Request Structure:	rfmsgbinT (defined in rfmsgbin.hxx)	
partSubGrpIdCod		m
licTyp		m
keyDatCtrlBlc		m

Response Structure:	rfhsgbinT (defined in rfhsgbin.hxx)	
keyDatCtrlBlc		-
licTyp		-
occXTimGrp14, repeated by:		
OCC_X_TIM_GRP_14_MAX (= 300)		
instGrpIdCod		
isinCod		-

6.14 GATE Related

This category contains application requests related to authorization management.

6.14.1 Xetra Login

Description	This request is used to login to the Xetra Xervices.
Entry Point	VCl_Login
Transaction Class	not counted
Request Structure:	XetraLoginAuthorizationDataT (defined in xetra_login.h)
password	m
applicationId	m
Response Structure:	No specific response structure

6.14.2 Xetra Logout

Description	This request is used to log out from Xetra Xervices.
Entry Point	VCl_Logout
Transaction Class	not counted
Request Structure:	No specific request structure
Response Structure:	No specific response structure

6.15 Reference Data

6.15.1 Xetra Inquire Filtered Instrument Profile

Description: The Xetra Inquire Filtered Instrument Profile application request is used to obtain a list of ISINs (an instrument profile) by submitting filter criteria within the request data.

Request ID: XETRA_INQUIRE_FILTERED_INSTRUMENT_PROFILE_RID

Entry Point: VCI_Submit

Transaction Class: not counted

Request Structure: rfmifp01T (defined in rfmifp01.hxx)

keyDatCtrlBlc	m
instTypCod	m
issrMembId	o
warCat	o
warTyp	o
warUnd	o
minMrtyDat	o
maxMrtyDat	o
xetraIssrMnem	o
instGrpCod	o
instSubTypCod	o
warStrPrcMin	o
warStrPrcMax	o
bonIntRatMin	o
bonIntRatMax	o

Response Structure: rfhifp01T (defined in rfhifp01.hxx)

keyDatCtrlBlc	-
mliIsinDataCtr	-
mliIsinGrpIfp, repeated by:	
MLI_ISIN_GRP_IFP_MAX (= 329)	
instGrpIdCod	

isinCod	-

6.15.2 Xetra Inquire Instrument

Description	The Xetra Inquire Instrument application request is used to obtain detailed data for a particular instrument. This data can be used for application validation for the set of a user's trading instruments.
Request ID	XETRA_INQUIRE_INSTRUMENT_RID
Entry Point	VCI_Submit
Transaction Class	not counted

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 (= 6)		
ticSize		-
ticVal		-
sprdMinQty		-
sprdTypCod		-
sprdFact		-
trdMdlTypCod		-
clsdBookInd		-
mktImbInd		-
instSubTypCod		-
dispo		-
bonCpnSepaMd		-
xetraIssrMnem		-
issrMembId		-
issrSubGrp		-
bonCpnRat		-
bonAcrIntUnt		-
bonAcrIntDayAYr		-
bonAcrIntDay		-

bonNoRemCpnPer	-
bonCpnDevgWss	-
bonYldF2	-
bonMrtyDat	-
bonCpnFreq	-
bonRglCpn	-
bonLstCpnPmtDat	-
bonYldCalcMd	-
bonFstCpnPmtDat	-
bonScdCpnPmtDat	-
bonRdmVal	-
bonLstCpnDevgInd	-
warTyp	-
warCat	-
warUnd	-
warStrPrc	-
stlCurrCod	-
dnomCurrCod	-
minTrdbUnt	-
kindOfDepo	-
conDispDecimal	-
rondLotQty	-
bonYldTrdYldClcMd	-
fill2	-
fillCurr2	-
fillCurr3	-
betrAssInd	-
minIceQty	-
minPeakQty	-
mtlOrdInd	-
mktOrdInd	-
iceOrdInd	-
lmtOrdInd	-
cntcUnt	-
quoBookInd	-
exchXMicId	
exchXId	-
exchMicId	-

netGrpCod	-
postTrdAty	-
sprdMinQtyLm	-
sprdFactLm	-
sprdTypCodLm	-
maxOrdrValBest	-

6.15.3 Xetra Inquire Instrument List

Description

The Xetra Inquire Instrument List application request is used to obtain high level instrument data for multiple instruments on member level. 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.

Request ID	XETRA_INQUIRE_INSTRUMENT_LIST_RID
Entry Point	VCI_Submit
Transaction Class	not counted

Request Structure: rfrqd022T (defined in rfrqd022.hxx)

keyDatCtrlBlc	m
instAssCod	o

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	-

7 VALUES API Field Characteristics

This is a glossary of the data fields passed to or retrieved from the VALUES API. The first section gives an overview on the glossary and how it is structured. The second section lists exchange specific data fields of the call interface and data fields used for the Xetra application requests.

The glossary lists data fields by name and gives a detailed field description. The data fields are categorized into two areas, the data fields of the call interface itself, and the data fields of the application requests. Field characteristics are detailed and a guideline on how to initialize data fields is given. Valid values for the individual field as well as a textual description of field level rules are given where applicable.

7.1 Field Formats

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 7.1*.
Value/Reference	Defines the passing mechanism used for this field, passed by value (Value) or passed by reference (Reference).

Type	Description	Valid Values / Range
char[]	text; in C this is a pointer to text stored in an array. 'Format' indicates the size of this array.	alphanumeric characters, (ascii 32 – ascii 126 only)
char	single byte, capable of holding one character in the local character set.	alphanumeric characters

Table 7.1 - VALUES API Data Types

Format — Defines the format and size of the data field. *Table 7.2* describes the available formats.

Format constants are defined in chapter 7: Data Definitions.

Please note that character arrays used in Xetra application requests are not NULL terminated.

Format	Description	Byte-size	Example
#_LEN	Text, stored as a string of #_LEN characters and not NULL terminated.	#_LEN	5 (e.g., 'Extra') describes a string of 5 characters. The byte-size is 5.
#_LEN, n	Number, stored as a string of #_LEN digits. The string contains an unsigned decimal number with precision n.	#_LEN	10, 2 ,e.g.. '0123456789' describes a string of 10 characters with 2 decimals. The byte-size is 10 The result of the application's conversion should be : 01234567.89
#_LEN, s, n	If "s" prefix is present the number is signed: the first character is then either "+" or "-".The string contains a signed decimal number with precision n. Remaining digits of the decimal are filled with leading zeros. The length of the array is increased by 1.	#_LEN +1	10, s, 2 ,e.g.. '+0123456789' describes a signed string of 10 characters with 2 decimals. The byte-size is 10+1. The result of the application's conversion should be : +01234567.89
Price	Number, stored as a string of characters which contains a signed decimal of length 13 with precision 5. The array is not NULL terminated. (Short for 13,s,5)	1+13	Format example, '+1234567891234' The byte size includes one byte for the leading sign. The byte size is 14; one byte is used for the sign, the remaining 13 are used for the digits. The result of the application's conversion routine should be : +12345678.91234
Volume	Number, stored as an array of characters which contains a signed decimal of length 12 with precision 3. The array is not NULL terminated. (Short for 12,s,3)	1+12	Format example, '+012345678912' The byte size includes one byte for the leading sign. The result of the application's conversion routine should be +12345678.912

Table 7.2 - Data Field Formats

Format	Description	Byte-size	Example
Quantity	Number, stored as a string of characters which contains a signed decimal of length 15 with precision 3. The string is not NULL terminated. (Short for 15,s,3)	1+15	Format example, '+123456789012345' The byte size includes one byte for the leading sign. The number out of the application's conversion routine should be : +123456789012.345
Date	Number, stored as an array of characters which contains a date of length 8, format CCYYMMDD. The array is not NULL terminated.	8	Format example, '20000109'. for January 9, 2000
Time	Number, stored as an array of characters which contains a time of length 8, format HHMMSSCC. The array is not NULL terminated.	8	Format example, '06453000'. for 06:45.30
Timestamp	Number, stored as an array of characters which contains a timestamp of length 18. The array is not NULL terminated.	18	Format example, '053256000012396478'

Table 7.2 - Data Field Formats

Note that the valid values section for all number fields does not contain the complete list of valid values. Only predefined values with a special meaning (e.g. border values) are mentioned there.

7.2 Initialization Guideline

It is required to initialize all unused or optional data fields before passing them to the VALUES API. *Table 7.2* gives a guideline on how to initialize the different data types. Unused character fields in Xetra application requests should be explicitly set to "spaces".

Type	Initialization
int	0
char[]	The field is to be filled with SPACE according to its length
char	SPACE
char (decimal number)	The field is to be filled with '0' (ASCII 48) according to its length.

Table 7.3 - Data Field Initialization Guideline

Type	Initialization
char (signed decimal number)	'+' and the field is to be filled with '0' (ASCII 48) according to its length.
char (date)	The field is to be filled with '0' (ASCII 48) according to its length.
char (time)	The field is to be filled with '0' (ASCII 48) according to its length.
char (price)	'+' and the field is to be filled with '0' (ASCII 48) according to its length.
char (volume)	'+' and the field is to be filled with '0' (ASCII 48) according to its length.
char (quantity)	'+' and the field is to be filled with '0' (ASCII 48) according to its length.
char (timestamp)	The field is to be filled with '0' (ASCII 48) according to its length.

Table 7.3 - Data Field Initialization Guideline

7.3 Field naming convention

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
G	Give Up
T	Take Up
F	Filter
P	Field used within primary key on backend

Table 7.4 - Field naming convention

8 Xetra Field Descriptions

8.1 accFee

Description The accumulated fees per order.

Type	Format
char[]	ACC_FEE_LEN(10)+1, s, 2

Where received: Xetra Inquire Order Fee

8.2 acctTypCod

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

Type	Format
char	1

ValidValue	Explicit
ACCT_TYP_COD_AGENT	'A'
ACCT_TYP_COD_BEST_EXECUTOR	'E'
ACCT_TYP_COD_BETREUER	'M'
ACCT_TYP_COD_ISSUER	'I'
ACCT_TYP_COD_LIQUIDITY_MANAGER	'Q'
ACCT_TYP_COD_LIQUIDITY_PROVIDER	'L'
ACCT_TYP_COD_PROPRIETARY	'P'

Where sent: Xetra Approve OTC Trade
Xetra Delete OTC Trade
Xetra Delete Quote
Xetra Enter Issuer Quote
Xetra Enter OTC Trade
Xetra Enter Order

Xetra Enter Quote
Xetra Enter Stop Order
Xetra Inquire Order
Xetra Inquire Own Trade
Xetra Inquire Quote
Xetra Inquire Trade
Xetra Modify Order
Xetra Modify Stop Order
Xetra Modify Trade
Xetra Take Up Trade

Where received:

Xetra Inquire Give Up Take Up Trade
Xetra Inquire OTC Trade
Xetra Inquire Order
Xetra Inquire Order Fee
Xetra Inquire Own Trade
Xetra Inquire Quote
Xetra Inquire Trade
Xetra Subscribe Give Up Take Up Trade
Xetra Subscribe OTC Information
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Quote Execution Confirmation
Xetra Subscribe Trade Confirmation

8.3 acctTypCodP

Description

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

Type	Format
char	1

ValidValue	Explicit
ACCT_TYP_COD_BETREUER	'M'
ACCT_TYP_COD_AGENT	'A'
ACCT_TYP_COD_PROPRIETARY	'P'
ACCT_TYP_COD_ISSUER	'I'
ACCT_TYP_COD_LIQUIDITY_PROVIDER	'L'
ACCT_TYP_COD_LIQUIDITY_MANAGER	'Q'
ACCT_TYP_COD_BEST_EXECUTOR	'E'

Where sent: Xetra Modify Trade

8.4 acctTypNo

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

Type	Format
char	1

ValidValue	Explicit
ACCT_TYP_NO_ONE	'1'

Where sent:
Xetra Approve OTC Trade
Xetra Delete OTC Trade
Xetra Delete Quote
Xetra Enter Issuer Quote
Xetra Enter OTC Trade
Xetra Enter Order
Xetra Enter Quote
Xetra Enter Stop Order
Xetra Inquire Order
Xetra Inquire Own Trade
Xetra Inquire Quote
Xetra Inquire Trade
Xetra Modify Order
Xetra Modify Stop Order

Where received: Xetra Inquire OTC Trade
Xetra Inquire Order
Xetra Inquire Order Fee
Xetra Inquire Own Trade
Xetra Inquire Quote
Xetra Inquire Trade
Xetra Subscribe OTC Information
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Quote Execution Confirmation
Xetra Subscribe Trade Confirmation

8.5 acctTypNoP

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

Type	Format
char	1

ValidValue	Explicit
ACCT_TYP_NO_ONE	'1'

Where sent: Xetra Modify Trade

8.6 agtInd

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

Type	Format
char	1

ValidValue	Explicit
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

8.7 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.

Type	Format
char[]	XETRA_APPLICATION_ID_LEN(16)

Where sent:
Xetra Login

8.8 askSideDel

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

Type	Format
char	1

ValidValue	Explicit
XETRA_CONST_YES	'Y'
XETRA_CONST_NO	'N'
ASK_SIDE_DEL_NO	'N'
ASK_SIDE_DEL_YES	'Y'

Where received: Xetra Delete Quote

8.9 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.

Type	Format
char[]	Price

ValidValue	Explicit
INS_MKT_PRC_FIELD_NOT_VALID	"-9999999999999"
INS_MKT_PRC_FIELD_NO_CHANGE	" "

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market

8.10 auctQty

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

Type	Format
char[]	Quantity

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market

8.11 auctTim

Description: The time of the last auction.

Type	Format
char[]	Time

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market

8.12 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.

Type	Format
char[]	Price

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

8.13 bcastTyp

Description: The type of private broadcast requested for broadcast and re-transmission by the application.

Type	Format
char	1

ValidValue	Explicit
BCAST_RCV_GUT_INF	'C'
BCAST_RCV_ODR_CNF	'B'
BCAST_RCV_QUO_CNF	'D'
BCAST_RCV_QUO_REQ	'E'
BCAST_RCV_TRD_CNF	'A'
BCAST_RCV_OTC_INF	'F'
BCAST_UNREL_QUO_REQ	'Q'
BCAST_RCV_UNREL_QUO_REQ	'Q'
BCAST_RCV_CCP_TRD_CNF	'G'

Where sent: Xetra Request Broadcast Re-transmission

Where received: Xetra Inquire Execution Confirmation

8.14 bcastType

Description: The type of private broadcast requested for broadcast and re-transmission by the application.

Type	Format
char	1

ValidValue	Explicit
BCAST_RCV_GUT_INF	'C'
BCAST_RCV_ODR_CNF	'B'
BCAST_RCV_QUO_CNF	'D'
BCAST_RCV_QUO_REQ	'E'
BCAST_RCV_TRD_CNF	'A'
BCAST_RCV_OTC_INF	'F'
BCAST_UNREL_QUO_REQ	'Q'
BCAST_RCV_CCP_TRD_CNF	'G'

Where sent: Xetra Subscribe Betreuer Quote Request
Xetra Subscribe Give Up Take Up Trade
Xetra Subscribe Issuer Quote Request
Xetra Subscribe OTC Information
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Quote Execution Confirmation
Xetra Subscribe Trade Confirmation

8.15 bestBdryAsk

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

Type	Format
char[]	Price

Where sent: Xetra Enter Issuer Quote
Xetra Enter Quote

Where received: Xetra Inquire Quote
Xetra Subscribe Quote Execution Confirmation

8.16 bestBdryBid

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

Type	Format
char[]	Price

Where sent: Xetra Enter Issuer Quote
Xetra Enter Quote

Where received: Xetra Inquire Quote
Xetra Subscribe Quote Execution Confirmation

8.17 bestExrBrnIdCod

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

Type	Format
char[]	BEST_EXR_BRN_ID_COD_LEN(2)

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

Where received:
Xetra Inquire Order
Xetra Inquire Own Trade
Xetra Inquire Trade
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Trade Confirmation

8.18 bestExrInd

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

Type	Format
char	1

ValidValue	Explicit
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

8.19 bestExrIstIdCod

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

Type	Format
char[]	BEST_EXR_IST_ID_COD_LEN(3)

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

Where received:
Xetra Inquire Order
Xetra Inquire Own Trade
Xetra Inquire Trade
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Trade Confirmation

8.20 bestRsrvQtyAsk

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

Type	Format
char[]	Volume

Where sent: Xetra Enter Issuer Quote
Xetra Enter Quote

Where received: Xetra Inquire Quote
Xetra Subscribe Quote Execution Confirmation

8.21 bestRsrvQtyBid

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

Type	Format
char[]	Volume

Where sent: Xetra Enter Issuer Quote
Xetra Enter Quote

Where received: Xetra Inquire Quote
Xetra Subscribe Quote Execution Confirmation

8.22 bestTrdInd

Description This field specifies if a trade is a Xetra BEST trade.

Type	Format
char	1

ValidValue	Explicit
XETRA_CONST_YES	'Y'
XETRA_CONST_NO	'N'

Where received: Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Quote Execution Confirmation

8.23 betrAssInd

Description: This field specifies if a Designated Sponsor, a Liquidity Manager, or both are assigned to a given Instrument.

Type	Format
char	1

ValidValue	Explicit
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 Instrument

8.24 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.

Type	Format
char	1

ValidValue	Explicit
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

8.25 bidSideDel

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

Type	Format
char	1

ValidValue	Explicit
XETRA_CONST_YES	'Y'
XETRA_CONST_NO	'N'
BID_SIDE_DEL_NO	'N'
BID_SIDE_DEL_YES	'Y'

Where received: Xetra Delete Quote

8.26 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) the repo interest amount are contained in this field.

Type	Format
char[]	Quantity

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

8.27 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.

Type	Format
char[]	BON_ACR_INT_DAY_LEN(6)+1, s, 0

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

8.28 bonAcrIntDayAYr

Description The accrued interest days per coupon period.

Type	Format
char[]	BON_ACR_INT_DAY_A_YR_LEN(3), 0

Where received: Xetra Inquire Instrument

8.29 bonAcrIntUnt

Description The bond coefficient for accrued interest per unit.

Type	Format
char[]	BON_ACR_INT_UNT_LEN(13)+1, s, 12

Where received: Xetra Inquire Instrument

8.30 bonCpnDevgWss

Description The bond coupon deviating indicator.

Type	Format
char	1

ValidValue	Explicit
BON_CPN_DEVG_NORMAL	'0'
BON_CPN_DEVG_SHORTENED	'1'
BON_CPN_DEVG_EXTENDED	'2'

Where received: Xetra Inquire Instrument

8.31 bonCpnFreq

Description Number of month per coupon period.

Type	Format
char[]	BON_CPN_FREQ_LEN(2), 0

Where received: Xetra Inquire Instrument

8.32 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.

Type	Format
char[]	BON_CPN_RAT_LEN(9), 7

Where received: Xetra Inquire Instrument
Xetra Subscribe Trade Confirmation

8.33 bonCpnSepaMd

Description The coupon separation method in days.

Type	Format
char[]	BON_CPN_SEPA_MD_LEN(2), 0

Where received: Xetra Inquire Instrument

8.34 bonFstCpnPmtDat

Description Begin of the interest payment period of the bond. (see: "bonScdCpnPmtDat")

Type	Format
char[]	Date

Where received: Xetra Inquire Instrument

8.35 bonIntRatMax

Description The upper interest rate boundary of the instrument filter for bonds.

Type	Format
char[]	BON_INT_RAT_MAX_LEN(9), 7

Where sent: Xetra Inquire Filtered Instrument Profile

8.36 bonIntRatMin

Description: The lower interest rate boundary of the instrument filter for bonds.

Type	Format
char[]	BON_INT_RAT_MIN_LEN(9), 7

Where sent: Xetra Inquire Filtered Instrument Profile

8.37 bonLstCpnDevgInd

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.

Type	Format
char	1

ValidValue	Explicit
BON_CPN_DEVG_NORMAL	'0'
BON_CPN_DEVG_SHORTENED	'1'
BON_CPN_DEVG_EXTENDED	'2'

Where received: Xetra Inquire Instrument
Xetra Subscribe Trade Confirmation

8.38 bonLstCpnPmtDat

Description: Date of last regular coupon payment of a bond.

Type	Format
char[]	Date

Where received: Xetra Inquire Instrument

8.39 bonMrtyDat

Description The maturity date of a bond or a warrant.

Type	Format
char[]	Date

Where received: Xetra Inquire Instrument

8.40 bonNoRemCpnPer

Description The bond's remaining coupon periods.

Type	Format
char[]	BON_NO_REM_CPN_PER_LEN(3), 0

Where received: Xetra Inquire Instrument

8.41 bonNxtAcrIntDayYr

Description The number of accrued interest days of the current period.

Type	Format
char[]	BON_NXT_ACR_INT_DAY_YR_LEN(3), 0

Where received: Xetra Inquire Own Trade
Xetra Inquire Trade

8.42 bonNxtCpnDevgWss

Description The bond's coupon deviating indicator.

Type	Format
char	1

ValidValue	Explicit
BON_CPN_DEVG_EXTENDED	'2'
BON_CPN_DEVG_NORMAL	'0'
BON_CPN_DEVG_SHORTENED	'1'

Where received: Xetra Inquire Own Trade
Xetra Inquire Trade

8.43 bonNxtNoRemCpnPer

Description Number of remaining coupon periods.

Type	Format
char[]	BON_NXT_NO_REM_CPN_PER_LEN(3), 0

Where received: Xetra Inquire Own Trade
Xetra Inquire Trade

8.44 bonRdmVal

Description The bond's redemption values.

Type	Format
char[]	BON_RDM_VAL_LEN(10)+1, s, 4

Where received: Xetra Inquire Instrument

8.45 bonRglCpn

Description Bond coupon regular date.

Type	Format
char[]	BON_RGL_CPN_LEN(6)

Where received: Xetra Inquire Instrument

8.46 bonScdCpnPmtDat

Description Date of the first interest payment of the bond.

Type	Format
char[]	Date

Where received: Xetra Inquire Instrument

8.47 bonYldCalcMd

Description The yield calculation method for a bond.

Type	Format
char	1

ValidValue	Explicit
BON_YLD_CALC_MD_ISMA	'I'
BON_YLD_CALC_MD_NONE	' '

Where received: Xetra Inquire Instrument

8.48 bonYldF2

Description: The bond fraction of a coupon period from the last regular coupon payment to the maturity date.

Type	Format
char[]	BON_YLD_F2_LEN(9), 8

Where received: Xetra Inquire Instrument

8.49 bonYldTrdYldClcMd

Description: This field indicates that the instrument is traded in yields and contains the respective yield calculation method.

Type	Format
char	1

ValidValue	Explicit	Description
BON_YLD_TRD_YLD_CLC_MD_ISMA	'I'	Indicates that the instrument is traded in yield with ISMA yield to price calculation method
BON_YLD_TRD_YLD_CLC_MD_NONE	' '	Indicates that the instrument is not traded in yield
BON_YLD_TRD_YLD_CLC_MD_TMM	'T'	Indicates that the instrument is traded in yield with TMM (True Money Market) yield to price calculation method

Where received: Xetra Inquire Instrument

8.50 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.

Type	Format
char[]	Price

ValidValue	Explicit
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

8.51 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.

Type	Format
char[]	Quantity

Where received: Xetra Inquire Inside Market
Xetra Inquire Public Order Book
Xetra Subscribe Inside Market

8.52 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.

Type	Format
char[]	Price

ValidValue	Explicit
BST_BID_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

8.53 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.

Type	Format
char[]	Quantity

Where received: Xetra Inquire Inside Market
Xetra Inquire Public Order Book
Xetra Subscribe Inside Market

8.54 bstOrdPrcInd

Description: Indication of whether the best bid and ask orders are from auction or continuous trading.

Type	Format
char	1

ValidValue	Explicit
BST_ORD_PRC_IND_AUCTION	'A'
BST_ORD_PRC_IND_CONT	'C'
BST_ORD_PRC_IND_NO	'N'

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market

8.55 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	Format
char	1

ValidValue	Explicit
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

Where received: Xetra Inquire OTC Trade
Xetra Subscribe OTC Information

8.56 clsdBookInd

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

Type	Format
char	1

ValidValue	Explicit
CLSD_BOOK_IND_CLOSE	'Y'
CLSD_BOOK_IND_NO_CHG	' '
CLSD_BOOK_IND_OPEN	'N'

Where received: Xetra Inquire Instrument

8.57 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).

Type	Format
char[]	Price

ValidValue	Explicit
INS_MKT_PRC_FIELD_NOT_VALID	"-9999999999999"
INS_MKT_PRC_FIELD_NO_CHANGE	" "

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market

8.58 cmexInd

Description: Indicator of whether the last trade price was influenced by a capital adjustment.

Type	Format
char	1

ValidValue	Explicit
CMEX_IND_CUM	'C'
CMEX_IND_EX	'E'
CMEX_IND_ADJ	'A'
CMEX_IND_NO_CHG	' '
CMEX_IND_REST	' '

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market

8.59 cntcUnt

Description: Identifier for the number of units traded in one contract, e.g. 24 MWh for one energy contract. The contract unit value is used for the calculation of the market value.

Type	Format
char[]	CNTC_UNT_LEN(4), 0

Where received: Xetra Inquire Instrument

8.60 conDispDecimal

Description: The number of filled decimals in price fields.

Type	Format
char[]	CON_DISP_DECIMAL_LEN(4)+1, s, 0

Where received: Xetra Inquire Instrument

8.61 crossTrdPrc

Description Price of a crossed trade.

Type	Format
char[]	Price

ValidValue	Explicit
INS_MKT_PRC_FIELD_NOT_VALID	"-9999999999999"
INS_MKT_PRC_FIELD_NO_CHANGE	" "

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market

8.62 crossTrdQty

Description Quantity applied to a crossed trade.

Type	Format
char[]	Quantity

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market

8.63 crossTrdTim

Description Trade time of a crossed trade.

Type	Format
char[]	Time

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market

8.64 currTypCod

Description: The unique identifier of the currency.

Type	Format
char[]	CURR_TYP_COD_LEN(3)

Where received: Xetra Subscribe Ticker

8.65 dataLen

Description: The data length of a message with variable message length used to calculate the number of records.

Type	Format
char[]	DATA_LEN_LEN(4), 0

Where received:
Xetra Inquire Inside Market
Xetra Subscribe Inside Market
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Quote Execution Confirmation
Xetra Subscribe State Change Information

8.66 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.

Type	Format
char[]	DATE_LST_UPD_DAT_LEN(18), 0

Where sent:

Xetra Add User
Xetra Approve Give Up Take Up Trade
Xetra Approve OTC Trade
Xetra Delete OTC Trade
Xetra Delete User
Xetra Enter OTC Trade
Xetra Give Up Trade
Xetra Inquire Report Selection List
Xetra Inquire User
Xetra Modify Order
Xetra Modify Report Selection
Xetra Modify Stop Order
Xetra Modify User
Xetra Take Up Trade

Where received:

Xetra Add User
Xetra Approve Give Up Take Up Trade
Xetra Approve OTC Trade
Xetra Delete OTC Trade
Xetra Enter OTC Trade
Xetra Enter Order
Xetra Enter Stop Order
Xetra Give Up Trade
Xetra Inquire Give Up Take Up Trade
Xetra Inquire News
Xetra Inquire OTC Trade
Xetra Inquire Order
Xetra Inquire Own Trade
Xetra Inquire Report Selection List
Xetra Inquire Trade
Xetra Inquire User
Xetra Modify Order
Xetra Modify Report Selection
Xetra Modify Stop Order
Xetra Modify Trade
Xetra Modify User
Xetra Subscribe Give Up Take Up Trade
Xetra Subscribe OTC Information
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Trade Confirmation
Xetra Take Up Trade

8.67 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.

Type	Format
char[]	DATE_LST_UPD_DAT_B_LEN(18), 0

Where received:

Xetra Inquire Quote
Xetra Subscribe Quote Execution Confirmation

8.68 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. "dateLstUpdDatP" is used for validation purposes in application request Xetra Modify Trade.

Type	Format
char[]	DATE_LST_UPD_DAT_P_LEN(18), 0

Where sent:

Xetra Modify Trade

8.69 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.

Type	Format
char[]	DATE_LST_UPD_DAT_S_LEN(18), 0

Where received:
Xetra Inquire Quote
Xetra Subscribe Quote Execution Confirmation

8.70 defStlIdAct

Description: The default settlement account for the user of a member.

Type	Format
char[]	DEF_STL_ID_ACT_LEN(10)

Where sent:
Xetra Add User
Xetra Delete User
Xetra Inquire User
Xetra Modify User

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

8.71 defStlIdLoc

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

Type	Format
char[]	DEF_STL_ID_LOC_LEN(3)

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

8.72 dispo

Description
Indicator for bonds which can be used for repurchase agreements with Deutsche Bundesbank.

Type	Format
char	1

ValidValue	Explicit
XETRA_CONST_NO	'N'
XETRA_CONST_YES	'Y'

Where received:
Xetra Inquire Instrument
Xetra Subscribe Trade Confirmation

8.73 divPmtAdjRqstChk

Description
Enables the check whether the dividend payment has been already processed on the current business day to avoid multiple adjustments.

Type	Format
char	1

ValidValue	Explicit
DIV_PMT_ADJ_RQST_CHK_PERFORM	'Y'
DIV_PMT_ADJ_RQST_CHK_SKIP	'N'
XETRA_CONST_NO	'N'
XETRA_CONST_YES	'Y'

Where sent: Xetra Adjust Dividend Payment

8.74 dlyHghPrc

Description Highest trade price recorded for the current day.

Type	Format
char[]	Price

ValidValue	Explicit
INS_MKT_PRC_FIELD_NOT_VALID	"-9999999999999"
INS_MKT_PRC_FIELD_NO_CHANGE	" "

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market

8.75 dlyLowPrc

Description Lowest trade price recorded for the current day.

Type	Format
char[]	Price

ValidValue	Explicit
INS_MKT_PRC_FIELD_NOT_VALID	"-9999999999999"
INS_MKT_PRC_FIELD_NO_CHANGE	" "

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market

8.76 dnomCurrCod

Description Denomination currency code.

Type	Format
char[]	DNOM_CURR_COD_LEN(3)

Where received: Xetra Inquire Instrument

8.77 excCurrTypCod

Description The currency for transaction fees.

Type	Format
char[]	EXC_CURR_TYP_COD_LEN(3)

Where received: Xetra Inquire Order Fee

8.78 exchange

Description The Exchange from which External Price Information originated.

Type	Format
char[]	EXCH_ID_COD_LEN(3)

ValidValue	Explicit
EXCH_ID_COD_BERLIN	"BER"
EXCH_ID_COD_BREMEN	"BRE"
EXCH_ID_COD_DUESSELDORF	"DUS"
EXCH_ID_COD_HAMBURG	"HAM"
EXCH_ID_COD_HANNOVER	"HAN"
EXCH_ID_COD_FRANKFURT	"FRA"
EXCH_ID_COD_NEWEX	"NEW"
EXCH_ID_COD_STOXX	"STX"
EXCH_ID_COD_STUTTGART	"STU"
EXCH_ID_COD_MUENCHEN	"MUN"
EXCH_ID_COD_XETRA	"ETR"
EXCH_ID_COD_VIENNA	"VIE"

Where sent: Xetra Subscribe Ticker

8.79 exchCrtProcDat

Description The current business date.

Type	Format
char[]	Date

Where received: Xetra Inquire Exchange Information

8.80 exchIdCod

Description The Exchange from which External Price Information originated.

Type	Format
char[]	EXCH_ID_COD_LEN(3)

ValidValue	Explicit
EXCH_ID_COD_BERLIN	"BER"
EXCH_ID_COD_BREMEN	"BRE"
EXCH_ID_COD_DUESSELDORF	"DUS"
EXCH_ID_COD_HAMBURG	"HAM"
EXCH_ID_COD_HANNOVER	"HAN"
EXCH_ID_COD_FRANKFURT	"FRA"
EXCH_ID_COD_NEWEX	"NEW"
EXCH_ID_COD_STOXX	"STX"
EXCH_ID_COD_STUTTGART	"STU"
EXCH_ID_COD_MUENCHEN	"MUN"
EXCH_ID_COD_XETRA	"ETR"
EXCH_ID_COD_VIENNA	"VIE"

Where received: Xetra Inquire Exchange Information
Xetra Subscribe Ticker

8.81 exchMicId

Description The last three character of the Market Identification Code (MIC Code) an instrument is belonging to.

Type	Format
char[]	EXCH_MIC_ID_LEN(3)

ValidValue	Explicit
EXCH_MIC_ID_XETRA_FFM	"ETR"
EXCH_MIC_ID_XETRA_DUBLIN	"DUB"
EXCH_MIC_ID_XETRA_VIENNA	"VIE"
EXCH_MIC_ID_ENERGY_EXCH	"EEE"
EXCH_MIC_ID_EUREX_BONDS	"EUB"
EXCH_MIC_ID_NEWEX	"NEW"
EXCH_MIC_ID_EUREX_REPO	"ERE"

Where received: Xetra Inquire Instrument

8.82 exchName

Description The long name of an Exchange.

Type	Format
char[]	EXCH_NAME_LEN(40)

Where received: Xetra Inquire Exchange Information

8.83 exchXId

Description First character of the Market Identification Code (MIC Code) an instrument belongs to.

Type	Format
char	1

ValidValue	Explicit
EXCH_X_ID	'X'

Where received: Xetra Inquire Instrument

8.84 excpStateInd

Description This field is used as a generic indicator (since Xetra Release 5.0 to indicate an extended call phase in case of sold out warrants).

Type	Format
char	1

ValidValue	Explicit
XETRA_CONST_SPACE	' '
EXT_AUCT_IND	'E'
CLOSING_BC_IND	'W'

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market
Xetra Subscribe State Change Information

8.85 execCod

Description: In case of request Xetra Approve Give Up Take Up Trade this field indicates whether a Give up Take up trade is approved or rejected by the Clearing Member. In case of request Xetra Take Up Trade this field indicates whether the Give up Take up trade is approved or rejected by the take up member.

Type	Format
char	1

ValidValue	Explicit
TAKE_UP_STAT_APP	'A'
TAKE_UP_STAT_REJ	'R'

Where sent: Xetra Approve Give Up Take Up Trade
Xetra Take Up Trade

8.86 extrInd

Description: Indicator to show whether an instrument is traded in Xetra. Non traded instruments, for example, indices, are external.

Type	Format
char	1

ValidValue	Explicit
EXTR_IND_EXTERNAL	'E'
EXTR_IND_INTERNAL	'I'

Where received: Xetra Inquire Current Instrument Group
Xetra Inquire Instrument List

8.87 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	Format
char[]	FEE_AMT_LEN(10)+1, s, 2

Where received: Xetra Subscribe Trade Confirmation

8.88 feesCurrTypCod

Description: The currency code of the trading or transaction fees.

Type	Format
char[]	FEES_CURR_TYP_COD_LEN(3)

Where received: Xetra Subscribe Trade Confirmation

8.89 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	Format
char	1

ValidValue	Explicit
FEES_TYP_IND_TRADE	'0'
FEES_TYP_IND_TRANSACTION	'1'

Where received: Xetra Subscribe Trade Confirmation

8.90 fill2

Description This field is reserved for future use.

Type	Format
char[]	FILL_2_LEN(2)

Where received: Xetra Inquire Instrument

8.91 fillCurr1

Description This field is reserved for future use.

Type	Format
char[]	FILL_CURR_1_LEN(3)

Where sent: Xetra Modify Trade

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

8.92 fillCurr2

Description This field is reserved for future use.

Type	Format
char[]	FILL_CURR_2_LEN(3)

Where sent: Xetra Modify Trade

Where received: Xetra Inquire Instrument

8.93 fillCurr3

Description: This field is reserved for future use.

Type	Format
char[]	FILL_CURR_3_LEN(3)

Where sent: Xetra Modify Trade

Where received: Xetra Inquire Instrument

8.94 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.

Type	Format
char[]	Date

Where sent: Xetra Inquire Order

8.95 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.

Type	Format
char[]	Date

Where sent: Xetra Inquire Order

8.96 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.

Type	Format
char[]	Price

ValidValue	Explicit
MAX_FILT_PRC	"+9999999999999"
MIN_FILT_PRC	"-9999999999999"

Where sent: Xetra Inquire Order

8.97 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.

Type	Format
char[]	Price

ValidValue	Explicit
MAX_FILT_PRC	"+9999999999999"
MIN_FILT_PRC	"-9999999999999"

Where sent: Xetra Inquire Order

8.98 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.

Type	Format
char[]	Time

Where sent: Xetra Inquire Order

8.99 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.

Type	Format
char[]	Time

Where sent: Xetra Inquire Order

8.100 fmInd

Description: This field is used for the Fast Market Indicator.

Type	Format
char	1

ValidValue	Explicit
XETRA_CONST_YES	'Y'
XETRA_CONST_NO	'N'

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market

8.101 guTuIndFlg

Description Indicator for trades currently in Give Up Take Up process.

Type	Format
char	1

ValidValue	Explicit
XETRA_CONST_SPACE	' '
XETRA_CONST_YES	'Y'

Where sent: Xetra Inquire Own Trade
Xetra Inquire Trade

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

8.102 guTuSfxNo

Description Suffix to trade number for Give Up Take Up adjustments.

Type	Format
char[]	GU_TU_SFX_NO_LEN(5), 0

Where sent: Xetra Approve Give Up Take Up Trade
Xetra Take Up Trade

Where received: Xetra Inquire Give Up Take Up Trade
Xetra Subscribe Give Up Take Up Trade

8.103 guTuStatCod

Description This field indicates the status of a Give Up Take Up Trade.

Type	Format
char[]	GU_TU_STAT_COD_LEN(3)

ValidValue	Explicit
GUTU_STS_VAL_COD_PEND_GU_APP	"PGA"
GUTU_STS_VAL_COD_PEND_TU	"PTU"
GUTU_STS_VAL_COD_REJECTED_GU_CM	"RGC"
GUTU_STS_VAL_COD_PEND_TU_APP	"PTA"
GUTU_STS_VAL_COD_REJECTED	"REJ"
GUTU_STS_VAL_COD_REVERSED	"REV"
GUTU_STS_VAL_COD_NOT_DESIGNATED	"NDS"
GUTU_STS_VAL_COD_TU_APP	"TUA"

Where sent: Xetra Inquire Give Up Take Up Trade

Where received: Xetra Inquire Give Up Take Up Trade
Xetra Subscribe Give Up Take Up Trade

8.104 iceOrdInd

Description This field indicates if iceberg orders are valid for an instrument or not.

Type	Format
char	1

ValidValue	Explicit
XETRA_CONST_NO	'N'
XETRA_CONST_YES	'Y'

Where received: Xetra Inquire Instrument

8.105 idxVarId

Description Identifier for price index / settlement index information.

Type	Format
char	1

ValidValue	Explicit
IDX_VAR_ID_PRICE	' '
IDX_VAR_ID_SETTLEMENT	'S'

Where received: Xetra Subscribe Ticker

8.106 instAssCod

Description This field is used for filtering on instrument assignment. 'A' means assigned, 'N' is for not assigned instruments.

Type	Format
char	1

ValidValue	Explicit
XETRA_CONST_SPACE	' '
INST_ASS_COD_ASSIGNED	'A'
INST_ASS_COD_NOT_ASSIGNED	'N'

Where sent: Xetra Inquire Instrument List

8.107 instGrpCod

Description Instrument Group Code.

Type	Format
char[]	INST_GRP_COD_LEN(4)

Where sent:
Xetra Add Subgroup Instrument Group Assignment
Xetra Delete Subgroup Instrument Group Assignment
Xetra Inquire Current Instrument Group
Xetra Inquire Filtered Instrument Profile
Xetra Inquire Instrument Group

Where received:
Xetra Inquire Current Instrument Group List
Xetra Inquire Current Subgroup Instrument Group Assignment List
Xetra Inquire Instrument Group List
Xetra Inquire Instrument List
Xetra Inquire Subgroup Instrument Group Assignment List

8.108 instGrpNam

Description Instrument Group Short Name.

Type	Format
char[]	INST_GRP_NAM_LEN(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

8.109 instGrpTyp

Description: Instrument Group Type.

Type	Format
char[]	INST_GRP_TYP_LEN(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

8.110 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.

Type	Format
char[]	INST_MNEM_LEN(5)

Where received: Xetra Inquire Current Instrument Group
Xetra Inquire Instrument List

8.111 instOneDayQty

Description: The cumulative volume of units of an instrument traded during the current business day.

Type	Format
char[]	Quantity

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market

8.112 instOneDayQtyBest

Description: The cumulative volume of units of an instrument traded during the current business day, executed in Xetra BEST.

Type	Format
char[]	Quantity

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market

8.113 instShtNam

Description: The long version of the instrument name.

Type	Format
char[]	INST_SHT_NAM_LEN(30)

Where received: Xetra Inquire Current Instrument Group
Xetra Inquire Instrument List

8.114 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).

Type	Format
char[]	INST_SUB_TYP_COD_LEN(3)

ValidValue	Explicit
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 Instrument

8.115 instTypCod

Description: The code of the high level type of instruments into equities, warrants and bonds.

Type	Format
char[]	INST_TYP_COD_LEN(3)

ValidValue	Explicit
INST_TYP_COD_EQUITY	"EQU"
INST_TYP_COD_BOND	"BON"
INST_TYP_COD_WARRANT	"WAR"
INST_TYP_COD_BASIS	"BAS"

Where sent: Xetra Inquire Filtered Instrument Profile

Where received: Xetra Inquire Current Instrument Group
Xetra Inquire Instrument List

8.116 isin

Description: The isin code specifies the instrument for which Xetra private unreliable or public unreliable subscription data is to be received. This field is populated by the application for VCI_Subscribe and by VALUES in the callback. Either a specifc isin code or a wildcard (XETRA_WILDCARD) may be used.

Type	Format
char[]	ISIN_LEN(12)

Where sent: Xetra Subscribe Betreuer Quote Request
Xetra Subscribe Give Up Take Up Trade
Xetra Subscribe Issuer Quote Request
Xetra Subscribe OTC Information
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Quote Execution Confirmation
Xetra Subscribe Ticker
Xetra Subscribe Trade Confirmation

8.117 isinCod

Description

The international security identification number of an instrument. In broadcasts the following values may occur: ISIN_COD_EOS, ISIN_COD_FMI and ISIN_COD_NO_DATA. In case of the requests Xetra Inquire Execution Confirmation and Xetra Subscribe Execution Confirmation, the constant ISIN_COD_WILDCARD can be used.

Type	Format
char[]	ISIN_COD_LEN(12)

ValidValue	Explicit
ISIN_COD_EOS	"000000000000"
ISIN_COD_FMI	"000000000000"
ISIN_COD_NO_DATA	"000000000001"
ISIN_COD_WILDCARD	"**********"

Where sent:

Xetra Add Subgroup Betreuer License
Xetra Adjust Dividend Payment
Xetra Approve Give Up Take Up Trade
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 Issuer Quote
Xetra Enter OTC Trade
Xetra Enter Order
Xetra Enter Quote
Xetra Enter Quote Request
Xetra Enter Stop Order
Xetra Give Up Trade
Xetra Inquire Execution Confirmation
Xetra Inquire Give Up Take Up Trade
Xetra Inquire Inside Market
Xetra Inquire Instrument
Xetra Inquire Order
Xetra Inquire Order Fee
Xetra Inquire Own Trade
Xetra Inquire Public Order Book
Xetra Inquire Public Quote

Xetra Inquire Quote
Xetra Inquire Trade
Xetra Modify Order
Xetra Modify Stop Order
Xetra Modify Trade
Xetra Take Up Trade

Where received:

Xetra Inquire Current Instrument Group
Xetra Inquire Current Subgroup Betreuer License
Xetra Inquire Current Subgroup Quotation Provider Licenses
Xetra Inquire Filtered Instrument Profile
Xetra Inquire Give Up Take Up Trade
Xetra Inquire Inside Market
Xetra Inquire Instrument Group
Xetra Inquire Instrument List
Xetra Inquire OTC Trade
Xetra Inquire Order
Xetra Inquire Own Trade
Xetra Inquire Public Order Book
Xetra Inquire Public Quote
Xetra Inquire Quote
Xetra Inquire Subgroup Betreuer License
Xetra Inquire Trade
Xetra Subscribe Betreuer Quote Request
Xetra Subscribe Give Up Take Up Trade
Xetra Subscribe Inside Market
Xetra Subscribe Issuer Quote Request
Xetra Subscribe OTC Information
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Quote Execution Confirmation
Xetra Subscribe Quote Request
Xetra Subscribe State Change Information
Xetra Subscribe Ticker
Xetra Subscribe Trade Confirmation

8.118 isinSeqNo

Description

The ISIN sequence number in the messages of private recoverable streams.

Type	Format
char[]	ISIN_SEQ_NO_LEN(10), 0

Where received:
Xetra Subscribe Betreuer Quote Request
Xetra Subscribe Give Up Take Up Trade
Xetra Subscribe OTC Information
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Quote Execution Confirmation
Xetra Subscribe Trade Confirmation

8.119 issrInd

Description: A flag indicating whether a user of a member is authorized to act as an Issuer.

Type	Format
char	1

ValidValue	Explicit
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

8.120 issrMembId

Description: The Member ID of the Issuer comprising institution (3 char) and branch (2 char). This describes a legal entity (here in the context of the Issuer).

Type	Format
char[]	ISSR_MEMB_ID_LEN(5)

Where sent: Xetra Inquire Filtered Instrument Profile

Where received: Xetra Inquire Instrument

8.121 issrSubGrp

Description: The trader subgroup to which a user of an Issuer has been assigned to (e.g. TRD = Trader Group). The field is only filled if the issuer (field issrMembId) is the requesting member.

Type	Format
char[]	ISSR_SUB_GRP_LEN(3)

Where received: Xetra Inquire Instrument

8.122 keyDatCtrlBlc

Description: Used for inquiry processing to control multiple page retrieval logic. This field is returned in response data and contains the key data required for the application to make a subsequent request for more data.

Type	Format
char[]	KEY_DAT_CTRL_BLC_LEN(80)

ValidValue	Explicit
KEY_DAT_CTRL_BLC_HIGH	0xFF
KEY_DAT_CTRL_BLC_SPACE	' '

Where sent:

Xetra Inquire Current Instrument Group
Xetra Inquire Current Instrument Group List
Xetra Inquire Current Subgroup Betreuer License
Xetra Inquire Current Subgroup Instrument Group Assignment List
Xetra Inquire Current Subgroup Quotation Provider Licenses
Xetra Inquire Execution Confirmation
Xetra Inquire Filtered Instrument Profile
Xetra Inquire Give Up Take Up Trade
Xetra Inquire Instrument Group
Xetra Inquire Instrument Group List
Xetra Inquire Instrument List
Xetra Inquire News List
Xetra Inquire OTC Trade
Xetra Inquire Order
Xetra Inquire Own Trade
Xetra Inquire Public Order Book
Xetra Inquire Public Quote
Xetra Inquire Quote
Xetra Inquire Report Selection List
Xetra Inquire Subgroup Betreuer License
Xetra Inquire Subgroup Instrument Group Assignment List
Xetra Inquire Subgroup List
Xetra Inquire Trade
Xetra Inquire User List
Xetra Modify Report Selection
Xetra Request Broadcast Re-transmission

Where received:

Xetra Inquire Current Instrument Group
Xetra Inquire Current Instrument Group List
Xetra Inquire Current Subgroup Betreuer License
Xetra Inquire Current Subgroup Instrument Group Assignment List
Xetra Inquire Current Subgroup Quotation Provider Licenses
Xetra Inquire Execution Confirmation
Xetra Inquire Filtered Instrument Profile
Xetra Inquire Give Up Take Up Trade
Xetra Inquire Instrument Group
Xetra Inquire Instrument Group List
Xetra Inquire Instrument List
Xetra Inquire News List

Xetra Inquire OTC Trade
Xetra Inquire Order
Xetra Inquire Own Trade
Xetra Inquire Public Order Book
Xetra Inquire Public Quote
Xetra Inquire Quote
Xetra Inquire Report Selection List
Xetra Inquire Subgroup Betreuer License
Xetra Inquire Subgroup Instrument Group Assignment List
Xetra Inquire Subgroup List
Xetra Inquire Trade
Xetra Inquire User List
Xetra Modify Report Selection
Xetra Request Broadcast Re-transmission

8.123 kindOfDepo

Description: The specification about the type of settlement delivery.

Type	Format
char[]	KIND_OF_DEPO_LEN(3)

ValidValue	Explicit
KIND_OF_DEPO_AKV	"AKV"
KIND_OF_DEPO_GIROSAMMEL	"GS "
KIND_OF_DEPO_STREIFBAND	"STR"
KIND_OF_DEPO_WERTPAPIER	"WPR"

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

8.124 licTyp

Description: This field specifies if a user's quotation license for an instrument is a Designated Sponsor, a Best Executor, or a Liquidity Manager license.

Type	Format
char	1

ValidValue	Explicit
LIC_TYP_LIQUIDITY_MANAGER	'Q'
LIC_TYP_BEST_EXECUTOR	'E'
LIC_TYP_DESIGNATED_SPONSOR	'M'

Where sent: Xetra Add Subgroup Betreuer License
Xetra Delete Subgroup Betreuer License
Xetra Inquire Current Subgroup Betreuer License
Xetra Inquire Subgroup Betreuer License

Where received: Xetra Inquire Current Subgroup Betreuer License
Xetra Inquire Current Subgroup Quotation Provider Licenses
Xetra Inquire Subgroup Betreuer License

8.125 limChgVal

Description The amount the limit is to be increased or decreased.

Type	Format
char[]	Price

Where sent: Xetra Adjust Dividend Payment

8.126 liqProvInd

Description A flag indicating whether a user of a member is authorized to act as a Liquidity Provider.

Type	Format
char	1

ValidValue	Explicit
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

8.127 lmInd

Description: This field indicates if a user has a Liquidity Manager's license.

Type	Format
char	1

ValidValue	Explicit
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

8.128 lmtOrdInd

Description: Indicates if limits orders are valid for a given instrument.

Type	Format
char	1

ValidValue	Explicit
XETRA_CONST_NO	'N'
XETRA_CONST_YES	'Y'

Where received: Xetra Inquire Instrument

8.129 lstAuctPrc

Description: The auction price of a trade concluded in a given instrument.

Type	Format
char[]	Price

ValidValue	Explicit
INS_MKT_PRC_FIELD_NOT_VALID	"-9999999999999"
INS_MKT_PRC_FIELD_NO_CHANGE	" "

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market

8.130 lstAuctQty

Description: The quantity traded in the last auction in a given instrument.

Type	Format
char[]	Quantity

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market

8.131 lstTrdPrc

Description: The most recently recorded price of a trade concluded in a given instrument.

Type	Format
char[]	Price

ValidValue	Explicit
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

8.132 lstTrdQty

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

Type	Format
char[]	Quantity

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

8.133 maxMrtyDat

Description: The maximum maturity date of a warrant specified as filter criterion.

Type	Format
char[]	Date

Where sent: Xetra Inquire Filtered Instrument Profile

8.134 maxOrdrVal

Description: The Maximum Order Value is used to limit a trader's order value. The volume of an order multiplied by its limit or the reference price (market orders) is validated against this parameter. The parameter is set on trader and exchange level.

Type	Format
char[]	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

8.135 maxOrdrValBest

Description: This field gives the maximum value that may apply to a Xetra BEST order, specified as a cash amount.

Type	Format
char[]	Quantity

Where received: Xetra Inquire Instrument

8.136 membBrnIdCod

Description: The name of the location for a Member legal entity, for instance Frankfurt (= FR). Field 'membBrnIdCodF' is used for filtering, and 'membBrnIdCodG'/ 'membBrnIdCodT' in context of Give Up Take Up Trades.

Type	Format
char[]	MEMB_BRN_ID_COD_LEN(2)

Where sent:
Xetra Inquire Order Fee
Xetra Request Broadcast Re-transmission

Where received:
Xetra Inquire OTC Trade
Xetra Inquire Own Trade
Xetra Inquire Trade
Xetra Subscribe Betreuer Quote Request
Xetra Subscribe OTC Information
Xetra Subscribe Trade Confirmation

8.137 membBrnIdCodCtpy

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

Type	Format
char[]	MEMB_BRN_ID_COD_CTPY_LEN(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

8.138 membBrnIdCodF

Description: The name of the location for a Member legal entity, for instance Frankfurt (= FR). Field 'membBrnIdCodF' is used for filtering, and 'membBrnIdCodG'/ 'membBrnIdCodT' in context of Give Up Take Up Trades.

Type	Format
char[]	MEMB_BRN_ID_COD_F_LEN(2)

Where sent: Xetra Inquire Own Trade
Xetra Inquire Trade

8.139 membBrnIdCodG

Description: The name of the location for a Member legal entity, for instance Frankfurt (= FR). Field 'membBrnIdCodF' is used for filtering, and 'membBrnIdCodG'/ 'membBrnIdCodT' in context of Give Up Take Up Trades.

Type	Format
char[]	MEMB_BRN_ID_COD_G_LEN(2)

Where sent: Xetra Approve Give Up Take Up Trade
Xetra Give Up Trade
Xetra Inquire Give Up Take Up Trade
Xetra Take Up Trade

Where received: Xetra Inquire Give Up Take Up Trade
Xetra Subscribe Give Up Take Up Trade

8.140 membBrnIdCodT

Description: The name of the location for a Member legal entity, for instance Frankfurt (= FR). Field 'membBrnIdCodF' is used for filtering, and 'membBrnIdCodG'/ 'membBrnIdCodT' in context of Give Up Take Up Trades.

Type	Format
char[]	MEMB_BRN_ID_COD_T_LEN(2)

Where sent:
Xetra Give Up Trade
Xetra Inquire Give Up Take Up Trade

Where received:
Xetra Inquire Give Up Take Up Trade
Xetra Subscribe Give Up Take Up Trade

8.141 membCcpClgIdCod

Description: This field contains the Equity CCP Clearing Member ID.

Type	Format
char[]	MEMB_CCP_CLG_ID_COD_LEN(5)

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

8.142 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). Fields 'membClgIdCodG' and 'membClgIdCodT' are used in context of Give Up Take Up transactions.

Type	Format
char[]	MEMB_CLG_ID_COD_LEN(5)

Where sent: Xetra Give Up Trade
Xetra Modify Trade

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

8.143 membClgIdCodG

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). Fields 'membClgIdCodG' and 'membClgIdCodT' are used in context of Give Up Take Up transactions.

Type	Format
char[]	MEMB_CLG_ID_COD_G_LEN(5)

Where received: Xetra Inquire Give Up Take Up Trade
Xetra Subscribe Give Up Take Up Trade

8.144 membClgIdCodT

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). Fields 'membClgIdCodG' and 'membClgIdCodT' are used in context of Give Up Take Up transactions.

Type	Format
char[]	MEMB_CLG_ID_COD_T_LEN(5)

Where received: Xetra Inquire Give Up Take Up Trade
Xetra Subscribe Give Up Take Up Trade

8.145 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".

Type	Format
char[]	MEMB_CLG_STL_ID_ACT_LEN(10)

Where sent: Xetra Modify Trade

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

8.146 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".

Type	Format
char[]	MEMB_CLG_STL_ID_ACT_F_LEN(10)

Where sent: Xetra Inquire Own Trade
Xetra Inquire Trade

8.147 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".

Type	Format
char[]	MEMB_CLG_STL_ID_LOC_LEN(3)

Where sent: Xetra Modify Trade

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

8.148 membClgStlIdLocF

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

Type	Format
char[]	MEMB_CLG_STL_ID_LOC_F_LEN(3)

Where sent: Xetra Inquire Own Trade
Xetra Inquire Trade

8.149 membCpClgStlIdAct

Description: The settlement account of the member resp. the settlement account of the members' clearing member which was counterparty of a trade.

Type	Format
char[]	MEMB_CP_CLG_STL_ID_ACT_LEN(10)

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

8.150 membCpClgStlIdLoc

Description: The settlement location of the member resp. the settlement location of the members' clearing member which was counterparty of a trade.

Type	Format
char[]	MEMB_CP_CLG_STL_ID_LOC_LEN(3)

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

8.151 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).

Type	Format
char[]	MEMB_CTPY_CLG_ID_COD_LEN(5)

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

8.152 membCtpyIdCod

Description: The identifier of the Member-Counterparty institution.

Type	Format
char[]	MEMB_CTPY_ID_COD_LEN(5)

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

8.153 membCtpyIdCodF

Description The identifier of the Member-Counterparty institution.

Type	Format
char[]	MEMB_CTPY_ID_COD_F_LEN(5)

Where sent: Xetra Inquire Own Trade
Xetra Inquire Trade

8.154 membCtpyKvNo

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

Type	Format
char[]	MEMB_CTPY_KV_NO_LEN(4), 0

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

8.155 memberId

Description The member identifier specifies the member for which private Xetra subscription data is to be received. This field is populated by the application for VCI_Subscribe and by VALUES in the callback.

Type	Format
char[]	MEMBER_ID_LEN(5)

Where sent: Xetra Subscribe Betreuer Quote Request
Xetra Subscribe Give Up Take Up Trade
Xetra Subscribe Issuer Quote Request
Xetra Subscribe OTC Information
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Quote Execution Confirmation
Xetra Subscribe Trade Confirmation

8.156 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. Field 'membIstIdCodF' is used for filtering, and 'membIstIdCodG'/ 'membIstIdCodT' in context of Give Up Take Up transactions.

Type	Format
char[]	MEMB_IST_ID_COD_LEN(3)

Where sent: Xetra Inquire Order Fee
Xetra Request Broadcast Re-transmission

Where received: Xetra Inquire OTC Trade
Xetra Inquire Own Trade
Xetra Inquire Trade
Xetra Subscribe Betreuer Quote Request
Xetra Subscribe OTC Information
Xetra Subscribe Trade Confirmation

8.157 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.

Type	Format
char[]	MEMB_IST_ID_COD_CTPY_LEN(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

8.158 membIstIdCodF

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. Field 'membIstIdCodF' is used for filtering, and 'membIstIdCodG'/ 'membIstIdCodT' in context of Give Up Take Up transactions.

Type	Format
char[]	MEMB_IST_ID_COD_F_LEN(3)

Where sent: Xetra Inquire Own Trade
Xetra Inquire Trade

8.159 membIstIdCodG

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. Field 'membIstIdCodF' is used for filtering, and 'membIstIdCodG'/ 'membIstIdCodT' in context of Give Up Take Up transactions.

Type	Format
char[]	MEMB_IST_ID_COD_G_LEN(3)

Where sent: Xetra Approve Give Up Take Up Trade
Xetra Give Up Trade
Xetra Inquire Give Up Take Up Trade
Xetra Take Up Trade

Where received: Xetra Inquire Give Up Take Up Trade
Xetra Subscribe Give Up Take Up Trade

8.160 membIstIdCodT

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. Field 'membIstIdCodF' is used for filtering, and 'membIstIdCodG'/ 'membIstIdCodT' in context of Give Up Take Up transactions.

Type	Format
char[]	MEMB_IST_ID_COD_T_LEN(3)

Where sent: Xetra Give Up Trade
Xetra Inquire Give Up Take Up Trade

Where received: Xetra Inquire Give Up Take Up Trade
Xetra Subscribe Give Up Take Up Trade

8.161 membKvNo

Description: The KV-Number of the member.

Type	Format
char[]	MEMB_KV_NO_LEN(4), 0

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

8.162 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.

Type	Format
char[]	MEMB_OS_BRN_ID_COD_LEN(2)

Where sent: Xetra Inquire Execution Confirmation

Where received:
Xetra Inquire Order
Xetra Inquire Own Trade
Xetra Inquire Quote
Xetra Inquire Trade
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Quote Execution Confirmation
Xetra Subscribe Trade Confirmation

8.163 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.

Type	Format
char[]	MEMB_OS_IST_ID_COD_LEN(3)

Where sent: Xetra Inquire Execution Confirmation

Where received:
Xetra Inquire Order
Xetra Inquire Own Trade
Xetra Inquire Quote
Xetra Inquire Trade
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Quote Execution Confirmation
Xetra Subscribe Trade Confirmation

8.164 mesgShtTxt

Description: A short description of the News Message.

Type	Format
char[]	MESG_SHT_TXT_LEN(55)

Where received: Xetra Inquire News
Xetra Inquire News List
Xetra Subscribe News

8.165 minIceQty

Description: The minimum overall quantity for Iceberg Orders

Type	Format
char[]	Volume

Where received: Xetra Inquire Instrument

8.166 minMrtyDat

Description: The minimum maturity date of a warrant specified as filter criterion.

Type	Format
char[]	Date

Where sent: Xetra Inquire Filtered Instrument Profile

8.167 minPeakQty

Description: The minimum peak size for Iceberg orders.

Type	Format
char[]	Volume

Where received: Xetra Inquire Instrument

8.168 minTrdbUnt

Description: The minimal tradable unit.

Type	Format
char[]	Volume

Where received: Xetra Inquire Instrument

8.169 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.

Type	Format
char	1

ValidValue	Explicit
XETRA_CONST_YES	'Y'
XETRA_CONST_NO	'N'
MKT_IMB_IND_NO	'N'
MKT_IMB_IND_YES	'Y'

Where received: Xetra Inquire Instrument

8.170 mktOrdInd

Description: Indicator for instruments market order are valid for.

Type	Format
char	1

ValidValue	Explicit
XETRA_CONST_NO	'N'
XETRA_CONST_YES	'Y'

Where received: Xetra Inquire Instrument

8.171 mktVal

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

Type	Format
char[]	Quantity

Where received: Xetra Inquire Give Up Take Up Trade
Xetra Inquire Order Fee
Xetra Inquire Own Trade
Xetra Inquire Trade
Xetra Subscribe Give Up Take Up Trade
Xetra Subscribe Trade Confirmation

8.172 mliIsinDataCtr

Description The number of ISIN's used in multiple ISIN Inquiries.

Type	Format
char[]	MLI_ISIN_DATA_CTR_LEN(3), 0

Where sent: Xetra Inquire Execution Confirmation
Xetra Inquire Give Up Take Up Trade
Xetra Inquire Inside Market
Xetra Inquire Order
Xetra Inquire Own Trade
Xetra Inquire Public Quote
Xetra Inquire Quote
Xetra Inquire Trade

Where received: Xetra Inquire Filtered Instrument Profile

8.173 mliOrdrDataCtr

Description: The number of orders used in multiple order Inquiries. The maximum number of orders depends on the application request.

Type	Format
char[]	MLI_ORDR_DATA_CTR_LEN(3), 0

Where sent: Xetra Inquire Order Fee

8.174 moiInd

Description: Market Order Interruption Indicator.

Type	Format
char	1

ValidValue	Explicit
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
Xetra Subscribe State Change Information

8.175 mtchRngAsk

Description: This field is only valid for the 'continuous auction for standard quotation volume' trading model in phases QPREC (continuous auction pre-call) and QCALL (continuous auction call). Otherwise it is filled with zeroes. mtchRngAsk is equal to the ask side of the Liquidity Provider's quote. The matching range is entered by the Liquidity Provider as a quote with quantity zero. For Block Crossing Trading Model the price for the crossing period is sent.

Type	Format
char[]	Price

ValidValue	Explicit
INS_MKT_PRC_FIELD_NOT_VALID	"-9999999999999"
INS_MKT_PRC_FIELD_NO_CHANGE	" "

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market

8.176 mtchRngBid

Description: This field is only valid for the 'continuous auction for standard quotation volume' trading model in phases QPREC (continuous auction pre-call) and QCALL (continuous auction call). Otherwise it is filled with zeroes. MtchRngBid is equal to the bid side of the Liquidity Provider's quote. The matching range is entered by the Liquidity Provider as a quote with quantity zero. For Block Crossing Trading Model the price for the crossing period is sent.

Type	Format
char[]	Price

ValidValue	Explicit
INS_MKT_PRC_FIELD_NOT_VALID	"-9999999999999"
INS_MKT_PRC_FIELD_NO_CHANGE	" "

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market

8.177 mtlOrdInd

Description: Indicator for instruments market to limit orders are valid for.

Type	Format
char	1

ValidValue	Explicit
XETRA_CONST_NO	'N'
XETRA_CONST_YES	'Y'

Where received: Xetra Inquire Instrument

8.178 netChg

Description: The difference between the last trade price and the closing price the day before.

Type	Format
char[]	Price

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market

8.179 netGrpCod

Description: Identifier for netting types applied for an instrument (please refer to appendix for further information).

Type	Format
char	1

ValidValue	Explicit
NET_GRP_COD_ACC_ORD_PRC	'C'
NET_GRP_COD_NO	'N'
NET_GRP_COD_BILATERAL	'B'

Where received: Xetra Inquire Instrument

8.180 netMktVal

Description: Sum of market values of underlying partial positions calculated for netted trades.

Type	Format
char[]	Quantity

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

8.181 netTradQty

Description: Sum of quantities of a netted positions underlying partial executions.

Type	Format
char[]	Quantity

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

8.182 netTypCod

Description: Indicator for the netting level of an order (please refer to the "Reference Tables" section for further information). The member's netTypCod is setup by Market Supervision and can't be changed by an application.

Type	Format
char	1

ValidValue	Explicit
NET_TYP_COD_NO	' '
NET_TYP_COD_ORDER	'O'
NET_TYP_COD_STL	'S'

Where sent: Xetra Enter Issuer Quote
Xetra Enter Order
Xetra Enter Quote
Xetra Enter Stop Order
Xetra Give Up Trade
Xetra Inquire Own Trade
Xetra Inquire Trade
Xetra Modify Order
Xetra Modify Stop Order

Where received: Xetra Inquire Order
Xetra Inquire Own Trade
Xetra Inquire Quote
Xetra Inquire Trade
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Quote Execution Confirmation
Xetra Subscribe Trade Confirmation

8.183 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.

Type	Format
char[]	NEW_PW_LEN(8)

Where sent: Xetra Change Password
Xetra Reset Password

8.184 newsDat

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

Type	Format
char[]	Date

Where sent: Xetra Inquire News

Where received: Xetra Inquire News List
Xetra Subscribe News

8.185 newsDtl

Description: The detail of a News Message (the text body with the news information).

Type	Format
char[]	NEWS_DTL_LEN(3000)

Where received: Xetra Inquire News

8.186 newsPrio

Description: The priority of a News Message assigned by the Exchange.

Type	Format
char	1

ValidValue	Explicit
STD_PRIORITY	'S'
HIGH_PRIORITY	'H'

Where received: Xetra Inquire News List
Xetra Subscribe News

8.187 newsTim

Description: The time when the News Message was disseminated by the Exchange.

Type	Format
char[]	Time

Where sent: Xetra Inquire News

Where received: Xetra Inquire News List
Xetra Subscribe News

8.188 noTotTrdQty

Description: The cumulative total of the number of trades for the current day in a given instrument.

Type	Format
char[]	NO_TOT_TRD_QTY_LEN(9)+1, s, 0

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market

8.189 numMessages

Description Number of data parts in a response.

Type	Format
char[]	NUM_MESSAGES_LEN(4), 0

Where received: Xetra Inquire Execution Confirmation

8.190 numOrdrAsk

Description Number of orders per limit on the ask side.

Type	Format
char[]	NUM_ORDR_ASK_LEN(4)+1, s, 0

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market

8.191 numOrdrBid

Description Number of orders per limit on the bid side.

Type	Format
char[]	NUM_ORDR_BID_LEN(4)+1, s, 0

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market

8.192 oldPw

Description: The user defined password associated with the user Xetra log-in.

Type	Format
char[]	OLD_PW_LEN(8)

Where sent: Xetra Change Password
Xetra Reset Password

8.193 opnPrc

Description: The most recently recorded opening price for an instrument, commonly done as part of an opening auction.

Type	Format
char[]	Price

ValidValue	Explicit
INS_MKT_PRC_FIELD_NOT_VALID	"-9999999999999"
INS_MKT_PRC_FIELD_NO_CHANGE	" "

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market

8.194 ordQuoConf

Description: This field is used to carry order and quote confirmations in variable number and sequence. The number of messages in the field is indicated by numMessages. The layout of the messages is rpbcstocrT (recovbcast.h) for order execution confirmations and rpbcstqcrT (recovbcast.h) for quote execution confirmations. See paragraph 2.2.3.3 for more details on how to decode the message.

Type	Format
char[]	ORD_QUO_CONF_LEN(3929)

Where received: Xetra Inquire Execution Confirmation

8.195 ordrBkQty

Description: The quantity of an order actually entered into the Xetra Order Book.

Type	Format
char[]	Volume

Where received: Xetra Enter Order
Xetra Enter Stop Order
Xetra Modify Order
Xetra Modify Stop Order

8.196 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').

Type	Format
char	1

ValidValue	Explicit
XETRA_CONST_BUY	'B'
XETRA_CONST_SELL	'S'
XETRA_CONST_SPACE	' '

Where sent: Xetra Inquire Execution Confirmation
Xetra Inquire Order

Where received: Xetra Inquire Give Up Take Up Trade
Xetra Inquire Order
Xetra Inquire Own Trade
Xetra Inquire Trade
Xetra Subscribe Betreuer Quote Request
Xetra Subscribe Give Up Take Up Trade
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Trade Confirmation

8.197 ordrCnclQty

Description: The cancelled quantity of an order.

Type	Format
char[]	Volume

Where received: Xetra Enter Order
Xetra Enter Stop Order
Xetra Modify Order
Xetra Modify Stop Order

8.198 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...).

Type	Format
char	1

ValidValue	Explicit
ORDR_COMPL_COD_FULL	'F'
ORDR_COMPL_COD_PART	'P'

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

8.199 ordrExePrc

Description: The price applied to an order (to buy or sell).

Type	Format
char[]	Price

Where sent: Xetra Enter Order
Xetra Enter Stop Order
Xetra Modify Order
Xetra Modify Stop Order

Where received: Xetra Inquire Give Up Take Up Trade
Xetra Inquire Order
Xetra Subscribe Give Up Take Up Trade
Xetra Subscribe Order Execution Confirmation

8.200 ordrExeQty

Description: Accumulated quantity of an Order which has been matched/executed and thus been traded.

Type	Format
char[]	Volume

Where received: Xetra Enter Order
Xetra Inquire Order
Xetra Modify Order
Xetra Subscribe Order Execution Confirmation

8.201 ordrExpDat

Description: The user specified date when an Order is to be expired. An unexecuted or partially executed Order is deleted on expiry.

Type	Format
char[]	Date

Where sent:
Xetra Enter Order
Xetra Enter Stop Order
Xetra Modify Order
Xetra Modify Stop Order

Where received:
Xetra Inquire Order
Xetra Subscribe Order Execution Confirmation

8.202 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.

Type	Format
char[]	ORDR_NO_LEN(13), 0

Where sent:
Xetra Approve Give Up Take Up Trade
Xetra Delete Order
Xetra Delete Stop Order
Xetra Give Up Trade
Xetra Inquire Give Up Take Up Trade
Xetra Inquire Order
Xetra Inquire Order Fee
Xetra Modify Order
Xetra Modify Stop Order
Xetra Modify Trade
Xetra Take Up Trade

Where received: Xetra Enter Order
Xetra Enter Stop Order
Xetra Inquire Give Up Take Up Trade
Xetra Inquire Order
Xetra Inquire Own Trade
Xetra Inquire Trade
Xetra Modify Order
Xetra Modify Stop Order
Xetra Subscribe Give Up Take Up Trade
Xetra Subscribe Trade Confirmation

8.203 ordrNoBuy

Description: This order code uniquely identifies the buy-side of a quote.

Type	Format
char[]	ORDR_NO_BUY_LEN(13), 0

Where received: Xetra Inquire Quote

8.204 ordrNoSel

Description: This order code uniquely identifies the sell-side of a quote.

Type	Format
char[]	ORDR_NO_SEL_LEN(13), 0

Where received: Xetra Inquire Quote

8.205 ordrNumBuyNew

Description: An Order code/identifier assigned to an Order by the Exchange and broadcast to the Submitter on order entry confirmation. This order code uniquely identifies the order. Used here in the context of the new Order Number of the buy side of a modified quote.

Type	Format
char[]	ORDR_NUM_BUY_NEW_LEN(13), 0

Where received: Xetra Subscribe Quote Execution Confirmation

8.206 ordrNumBuyOld

Description: An Order code/identifier assigned to an Order by the Exchange and broadcast to the Submitter on order entry confirmation. This order code uniquely identifies the order. Used here in the context of the old Order Number of the buy side of a modified quote.

Type	Format
char[]	ORDR_NUM_BUY_OLD_LEN(13), 0

Where received: Xetra Subscribe Quote Execution Confirmation

8.207 ordrNumNew

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.

Type	Format
char[]	ORDR_NUM_NEW_LEN(13), 0

Where received: Xetra Subscribe Order Execution Confirmation

8.208 ordrNumOld

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.

Type	Format
char[]	ORDR_NUM_OLD_LEN(13), 0

Where received: Xetra Subscribe Order Execution Confirmation

8.209 ordrNumSelNew

Description: A Quote code/identifier assigned to a Quote by the Exchange and broadcast to the Submitter on quote entry confirmation. This code uniquely identifies the Quote. Used here in the context of the new quote number of the sell side of a modified quote.

Type	Format
char[]	ORDR_NUM_SEL_NEW_LEN(13), 0

Where received: Xetra Subscribe Quote Execution Confirmation

8.210 ordrNumSelOld

Description: An Quote code/identifier assigned to an Quote by the Exchange and broadcast to the Submitter on Quote entry confirmation. This code uniquely identifies the Quote. Used here in the context of the old Quote Number of the sell side of a modified quote.

Type	Format
char[]	ORDR_NUM_SEL_OLD_LEN(13), 0

Where received: Xetra Subscribe Quote Execution Confirmation

8.211 ordrPrtFilCod

Description: Indicator to show whether an order was fully or partially executed.

Type	Format
char	1

ValidValue	Explicit
ORDR_PRT_FIL_COD_FULL	'F'
ORDR_PRT_FIL_COD_PART	'P'

Where received: Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Quote Execution Confirmation

8.212 ordrQty

Description: Quantity of an Order which has not yet been executed or the quantity of a quote request buy or sell.

Type	Format
char[]	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 Order
Xetra Subscribe Betreuer Quote Request
Xetra Subscribe Issuer Quote Request
Xetra Subscribe Order Execution Confirmation

8.213 ordrResCod

Description: The execution restriction code applied to an order. ORDR_RES_COD_TRG signifies a triggered stop order.

Type	Format
char	1

ValidValue	Explicit
ORDR_RES_COD_IOC	'I'
ORDR_RES_COD_FOK	'F'
ORDR_RES_COD_STOP	'S'
ORDR_RES_COD_TRG	'T'
ORDR_RES_COD_NONE	' '

Where sent: Xetra Enter Order
Xetra Enter Stop Order
Xetra Modify Order
Xetra Modify Stop Order

Where received: Xetra Inquire Order
Xetra Subscribe Order Execution Confirmation

8.214 ordrStopLim

Description The limit of stop orders.

Type	Format
char[]	Price

Where sent: Xetra Enter Stop Order
Xetra Modify Stop Order

Where received: Xetra Inquire Order
Xetra Subscribe Order Execution Confirmation

8.215 ordrTypCod

Description

A code/identifier of a Basic Order Type. These include (M) 'Market Order', (L) 'Limit Order', (Q) 'Quote', (I) 'Iceberg Order' and (T) 'Market-To-Limit Order'. Xetra BEST orders are not identified by this field, but by entering a BEST Executor in the bestExr(Ist/Brn)ldCod fields.

Type	Format
char	1

ValidValue	Explicit
ORDR_TYP_COD_MARKET	'M'
ORDR_TYP_COD_LIMIT	'L'
ORDR_TYP_COD_QUOTE	'Q'
ORDR_TYP_COD_ICEBERG	'I'
ORDR_TYP_COD_MTL	'T'

Where sent:

Xetra Enter Order
Xetra Enter Stop Order
Xetra Inquire Order
Xetra Modify Order
Xetra Modify Stop Order

Where received:

Xetra Inquire Order
Xetra Subscribe Order Execution Confirmation

8.216 otcAppFlg

Description

This field holds the approve status of an OTC trade.

Type	Format
char	1

ValidValue	Explicit	Description
OTC_APP_FLG_NOAPPROVE	'D'	Shows the approver that the OTC trade was deleted by the submitter
OTC_APP_FLG_APPROVED	'P'	Shows the approver that the OTC trade can be approved, shows the submitter that the OTC trade is approved

Where received: Xetra Inquire OTC Trade
Xetra Subscribe OTC Information

8.217 otcTrdTim

Description The trade time for OTC Trades.

Type	Format
char[]	Time

Where received: Xetra Inquire Own Trade
Xetra Inquire Trade

8.218 partNo

Description The identifier for a user.

Type	Format
char[]	PART_NO_LEN(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

8.219 partNo1

Description The identifier for a user.

Type	Format
char[]	PART_NO_1_LEN(3)

Where received: Xetra Inquire User List

8.220 partNoCtpy

Description The identifier for a user. Used here in the context of Counterparty.

Type	Format
char[]	PART_NO_CTPY_LEN(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

8.221 partNoF

Description The identifier for a user.

Type	Format
char[]	PART_NO_F_LEN(3)

Where sent: Xetra Inquire Own Trade
Xetra Inquire Trade

8.222 partNoText

Description The identifier for a user.

Type	Format
char[]	PART_NO_TEXT_LEN(3)

Where sent:
Xetra Approve OTC Trade
Xetra Change Password
Xetra Delete OTC Trade
Xetra Delete Order
Xetra Delete Stop Order
Xetra Enter OTC Trade
Xetra Enter Order
Xetra Enter Stop Order
Xetra Inquire Order
Xetra Modify Order
Xetra Modify Stop Order
Xetra Reset Password

Where received:
Xetra Inquire Order
Xetra Inquire Own Trade
Xetra Inquire Trade
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Quote Execution Confirmation
Xetra Subscribe Trade Confirmation

8.223 partOsNoTxt

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

Type	Format
char[]	PART_OS_NO_TXT_LEN(3)

Where sent:
Xetra Inquire Execution Confirmation

Where received: Xetra Inquire OTC Trade
Xetra Inquire Order
Xetra Inquire Own Trade
Xetra Inquire Quote
Xetra Inquire Trade
Xetra Subscribe OTC Information
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Quote Execution Confirmation
Xetra Subscribe Trade Confirmation

8.224 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.

Type	Format
char[]	PART_OS_SUB_GRP_COD_LEN(3)

Where sent: Xetra Inquire Execution Confirmation

Where received: Xetra Inquire OTC Trade
Xetra Inquire Order
Xetra Inquire Own Trade
Xetra Inquire Quote
Xetra Inquire Trade
Xetra Subscribe OTC Information
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Quote Execution Confirmation
Xetra Subscribe Trade Confirmation

8.225 partSubGrpCod

Description: The group to which a user has been assigned. (e.g. TRD = Trader Group).

Type	Format
char[]	PART_SUB_GRP_COD_LEN(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 Betreuer License
Xetra Inquire Current Subgroup Instrument Group Assignment List
Xetra Inquire Current Subgroup Quotation Provider Licenses
Xetra Inquire Instrument Group List
Xetra Inquire OTC Trade
Xetra Inquire Subgroup Instrument Group Assignment List
Xetra Inquire User
Xetra Modify User

Where received: Xetra Inquire Current Subgroup Betreuer License
Xetra Inquire Current Subgroup Quotation Provider Licenses
Xetra Inquire OTC Trade
Xetra Inquire Subgroup List
Xetra Subscribe OTC Information

8.226 partSubGrpCod1

Description The group to which a user has been assigned. (e.g. TRD = Trader Group).

Type	Format
char[]	PART_SUB_GRP_COD_1_LEN(3)

Where received: Xetra Inquire User List

8.227 partSubGrpCodCtpy

Description The group to which a counterparty has been assigned. (e.g. TRD = Trader Group).

Type	Format
char[]	PART_SUB_GRP_COD_CTPY_LEN(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

8.228 partSubGrpCodF

Description: The group to which a user has been assigned. (e.g. TRD = Trader Group).

Type	Format
char[]	PART_SUB_GRP_COD_F_LEN(3)

Where sent: Xetra Inquire Own Trade
Xetra Inquire Trade

8.229 partSubGrpIdCod

Description: The group to which a user has been assigned. (e.g. TRD = Trader Group).

Type	Format
char[]	PART_SUB_GRP_ID_COD_LEN(3)

Where sent: Xetra Add Subgroup Betreuer License
Xetra Approve OTC Trade
Xetra Change Password
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 Order

Xetra Inquire Subgroup Betreuer License
Xetra Modify Order
Xetra Modify Stop Order
Xetra Reset Password

Where received:

Xetra Inquire Order
Xetra Inquire Own Trade
Xetra Inquire Trade
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Quote Execution Confirmation
Xetra Subscribe Trade Confirmation

8.230 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.

Type	Format
char[]	XETRA_LOGIN_MAX_PWDID(8)

Where sent:

Xetra Login

8.231 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'.

Type	Format
char[]	Volume

Where sent:

Xetra Enter Order
Xetra Modify Order

Where received: Xetra Inquire Order
Xetra Subscribe Order Execution Confirmation

8.232 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.

Type	Format
char	1

ValidValue	Explicit
PTA_CCP	'C'
PTA_ICP	'I'
PTA_OFF	' '
PTA_ON	'P'

Where received: Xetra Inquire Instrument

8.233 prcCurrCod

Description: The ISO Code of the currency in which a price is quoted/shown.

Type	Format
char[]	PRC_CURR_COD_LEN(3)

Where sent: Xetra Give Up Trade
Xetra Modify Trade

Where received: Xetra Inquire Give Up Take Up Trade
Xetra Inquire Own Trade
Xetra Inquire Trade
Xetra Subscribe Give Up Take Up Trade
Xetra Subscribe Trade Confirmation

8.234 prcRsblChkFlg

Description: Indicates whether a Price-Reasonability-Check will be performed or not. The field specific Valid Value constants are deprecated - please use the global ones instead.

Type	Format
char	1

ValidValue	Explicit
XETRA_CONST_YES	'Y'
XETRA_CONST_NO	'N'
PRC_RSBL_CHK_FLG_NO	'N'
PRC_RSBL_CHK_FLG_YES	'Y'

Where sent: Xetra Enter Issuer Quote
Xetra Enter Order
Xetra Enter Quote
Xetra Enter Stop Order
Xetra Modify Order
Xetra Modify Stop Order

8.235 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". The following valid values are used to indicate whether a fast market is switched on or off for a specific instrument type: PRCS_STS_VAL_COD_EQUON, PRCS_STS_VAL_COD_EQUOF, PRCS_STS_VAL_COD_BONON, PRCS_STS_VAL_COD_BONOF, PRCS_STS_VAL_COD_WARON, PRCS_STS_VAL_COD_WAROF

Type	Format
char[]	PRCS_STS_VAL_COD_LEN(5)

ValidValue	Explicit
PRCS_STS_VAL_COD_ADD	"ADD "
PRCS_STS_VAL_COD_START	"START"
PRCS_STS_VAL_COD_PRETR	"PRETR"
PRCS_STS_VAL_COD_BETW	"BETW "
PRCS_STS_VAL_COD_POSTR	"POSTR"
PRCS_STS_VAL_COD_DEL	"DEL "
PRCS_STS_VAL_COD_ENDTR	"ENDTR"
PRCS_STS_VAL_COD_TRADE	"TRADE"
PRCS_STS_VAL_COD_VOLA	"VOLA "
PRCS_STS_VAL_COD_HALT	"HALT "
PRCS_STS_VAL_COD_SUSP	"SUSP "
PRCS_STS_VAL_COD_QPREC	"QPREC"
PRCS_STS_VAL_COD_QCALL	"QCALL"
PRCS_STS_VAL_COD_OCALL	"OCALL"
PRCS_STS_VAL_COD_ICALL	"ICALL"
PRCS_STS_VAL_COD_ECALL	"ECALL"
PRCS_STS_VAL_COD_CCALL	"CCALL"
PRCS_STS_VAL_COD_QPOBB	"QPOBB"
PRCS_STS_VAL_COD_OPOBB	"OPOBB"
PRCS_STS_VAL_COD_IPOBB	"IPOBB"
PRCS_STS_VAL_COD_EPOBB	"EPOBB"
PRCS_STS_VAL_COD_CPOBB	"CPOBB"
PRCS_STS_VAL_COD_QOBB	"QOBB "
PRCS_STS_VAL_COD_OOBB	"OOBB "
PRCS_STS_VAL_COD_IOBB	"IOBB "
PRCS_STS_VAL_COD_EOBB	"EOBB "
PRCS_STS_VAL_COD_COBB	"COBB "
PRCS_STS_VAL_COD_OIPO	"OIPO "
PRCS_STS_VAL_COD_OFRZ	"OFRZ "
PRCS_STS_VAL_COD_IIPO	"IIPO "
PRCS_STS_VAL_COD_IFRZ	"IFRZ "
PRCS_STS_VAL_COD_QIPO	"QIPO "
PRCS_STS_VAL_COD_QFRZ	"QFRZ "
PRCS_STS_VAL_COD_EQUON	"EQUON"
PRCS_STS_VAL_COD_EQUOF	"EQUOF"
PRCS_STS_VAL_COD_BONON	"BONON"

PRCS_STS_VAL_COD_BONOF	"BONOF"
PRCS_STS_VAL_COD_WARON	"WARON"
PRCS_STS_VAL_COD_WAROF	"WAROF"

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market
Xetra Subscribe State Change Information

8.236 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.

Type	Format
char	1

ValidValue	Explicit
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

8.237 qrTim

Description: The time recorded on a Quote Request on receipt by the Exchange.

Type	Format
char[]	Time

Where received: Xetra Subscribe Quote Request

8.238 quoBookInd

Description: Indicator for instruments traded in a quote book. Orders with execution restriction 'FOK' / 'IOC' only are accepted.

Type	Format
char	1

ValidValue	Explicit
QUO_BOOK_IND_NO	'N'
QUO_BOOK_IND_YES	'Y'
XETRA_CONST_NO	'N'
XETRA_CONST_YES	'Y'

Where received: Xetra Inquire Instrument

8.239 quoExePrcBuy

Description: The price applied to the buy side of a Quote.

Type	Format
char[]	Price

Where sent: Xetra Enter Issuer Quote
Xetra Enter Quote

Where received: Xetra Inquire Public Quote
Xetra Inquire Quote
Xetra Subscribe Quote Execution Confirmation

8.240 quoExePrcSel

Description The price applied to the sell side of a Quote.

Type	Format
char[]	Price

Where sent: Xetra Enter Issuer Quote
Xetra Enter Quote

Where received: Xetra Inquire Public Quote
Xetra Inquire Quote
Xetra Subscribe Quote Execution Confirmation

8.241 quoQtyBuy

Description The number of units of an instrument that constitute the buy side of a quote.

Type	Format
char[]	Volume

Where sent: Xetra Enter Issuer Quote
Xetra Enter Quote

Where received: Xetra Inquire Quote
Xetra Subscribe Quote Execution Confirmation

8.242 quoQtySel

Description: The number of units of an instrument that constitute the sell side of a quote.

Type	Format
char[]	Volume

Where sent: Xetra Enter Issuer Quote
Xetra Enter Quote

Where received: Xetra Inquire Quote
Xetra Subscribe Quote Execution Confirmation

8.243 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.

Type	Format
char[]	Time

Where sent: Xetra Inquire Quote

8.244 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.

Type	Format
char[]	Time

Where sent: Xetra Inquire Quote

8.245 quoTranTimBuy

Description: Quote transaction time of the buy-side.

Type	Format
char[]	Time

Where received: Xetra Inquire Quote

8.246 quoTranTimSel

Description: Quote transaction time of the sell-side.

Type	Format
char[]	Time

Where received: Xetra Inquire Quote

8.247 quotTypInd

Description: Quote Type Indicator is used in the continuous auction (HV) trading model to indicate price dissemination without turnover.

Type	Format
char	1

ValidValue	Explicit
XETRA_CONST_BID	'B'
XETRA_CONST_SPACE	' '

Where sent: Xetra Enter Issuer Quote
Xetra Enter Quote

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market

8.248 rawActCod

Description: Indicates whether a report is available in raw data format.

Type	Format
char	1

ValidValue	Explicit
XETRA_CONST_YES	'Y'
XETRA_CONST_NO	'N'

Where received: Xetra Inquire Report Selection List
Xetra Modify Report Selection

8.249 rawdMbrCrtSltCod

Description: Report member current selection code of raw data report.

Type	Format
char	1

ValidValue	Explicit
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

8.250 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.

Type	Format
char[]	Volume

Where received: Xetra Inquire Order
Xetra Subscribe Order Execution Confirmation

8.251 reptHisDat

Description: This date must be specified when requesting a historical report.

Type	Format
char[]	Date

Where sent: Xetra Inquire Report Selection List
Xetra Modify Report Selection

8.252 reptIdCod

Description: The coded identifier for a report, e.g. "RPTTC530".

Type	Format
char[]	REPT_ID_COD_LEN(8)

Where received: Xetra Inquire Report Selection List
Xetra Modify Report Selection

8.253 reptIdCodKey

Description The coded identifier for a report, e.g. "RPTTC530".

Type	Format
char[]	REPT_ID_COD_KEY_LEN(8)

Where sent: Xetra Inquire Report Selection List
Xetra Modify Report Selection

8.254 reptMbrCrtSltCod

Description Report member current selection code.

Type	Format
char	1

ValidValue	Explicit
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

8.255 reptNam

Description The long name of the report.

Type	Format
char[]	REPT_NAM_LEN(30)

Where received: Xetra Inquire Report Selection List
Xetra Modify Report Selection

8.256 reptPrntFrqCod

Description: The frequency with which a Report is produced and made available to the requester. E.g. daily, monthly, annually.

Type	Format
char	1

ValidValue	Explicit
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

8.257 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).

Type	Format
char	1

ValidValue	Explicit
RESC_ACC_LVL_NO_NO_ACCESS	'0'
RESC_ACC_LVL_NO_ACCESS	'1'

Where sent:
Xetra Add User
Xetra Delete User
Xetra Inquire User
Xetra Modify User

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

8.258 reserved_1

Description: This field is for internal use only.

Type	Format
char	1

Where sent:
Xetra Subscribe Betreuer Quote Request
Xetra Subscribe Give Up Take Up Trade
Xetra Subscribe OTC Information
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Quote Execution Confirmation
Xetra Subscribe Trade Confirmation

8.259 reserved_2

Description: This field is for internal use only.

Type	Format
char	1

Where sent: Xetra Subscribe Betreuer Quote Request
Xetra Subscribe Give Up Take Up Trade
Xetra Subscribe OTC Information
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Quote Execution Confirmation
Xetra Subscribe Trade Confirmation

8.260 reserved_3

Description This field is for internal use only.

Type	Format
char	1

Where sent: Xetra Subscribe Betreuer Quote Request
Xetra Subscribe Give Up Take Up Trade
Xetra Subscribe OTC Information
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Quote Execution Confirmation
Xetra Subscribe Trade Confirmation

8.261 resubmitNo

Description The resubmission number identifies the resubmission requests.

Type	Format
char[]	RESUBMIT_NO_LEN(9), 0

Where received: Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Quote Execution Confirmation

8.262 reTransData

Description Data retransmitted in response to a request for Broadcast re-transmission.

Type	Format
char[]	RE_TRANS_DATA_LEN(3500)

Where received: Xetra Request Broadcast Re-transmission

8.263 rondLotQty

Description: The quantity, in number of units for an instrument, which applies for a round lot.

Type	Format
char[]	Volume

Where received: Xetra Inquire Instrument

8.264 secuOfficialInd

Description: Indicates whether external price information describes an official index value.

Type	Format
char	1

ValidValue	Explicit
SECU_OFFICIAL_IND_NO	'*'
SECU_OFFICIAL_IND_YES	' '

Where received: Xetra Subscribe Ticker

8.265 setlMd

Description: Specifies the settlement payment type. 'DVP' means Delivery versus payment, 'DAP' is Delivery and payment and 'DFP' specifies Delivery free of payment.

Type	Format
char[]	SETL_MD_LEN(3)

ValidValue	Explicit
SETL_MD_DVP	"DVP"
SETL_MD_DAP	"DAP"
SETL_MD_DFP	"DFP"

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

Where received:
Xetra Inquire OTC Trade
Xetra Subscribe OTC Information

8.266 setlPeriodFlg

Description: Indicates the number of business days from trade execution after which settlement is to be effected. National means T+2 days, international is T+3 days.

Type	Format
char	1

ValidValue	Explicit
SETL_PERIOD_FLG_NATIONAL	'N'
SETL_PERIOD_FLG_INTERNATIONAL	'I'

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

8.267 setlTypCod

Description: The current settlement type. 'DVP' means Delivery versus payment, 'DAP' is Delivery and payment and 'DFP' specifies Delivery free of payment.

Type	Format
char[]	SETL_TYP_COD_LEN(3)

ValidValue	Explicit
SETL_MD_DAP	"DAP"
SETL_MD_DFP	"DFP"
SETL_MD_DVP	"DVP"
SETL_TYP_COD_CASH	'C'
SETL_TYP_COD_DERIVATES	'D'
SETL_TYP_COD_NOTIONAL	'N'
SETL_TYP_COD_SHARES	'S'

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

8.268 snrInd

Description: Signifies whether a trader is a senior trader and is therefore granted certain access privileges.

Type	Format
char	1

ValidValue	Explicit
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

8.269 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	Format
char[]	Price

Where received: Xetra Inquire Instrument

8.270 sprdFactLm

Description: The maximum spread permissible for a Quote entered by a Liquidity Manager.

Type	Format
char[]	Price

Where received: Xetra Inquire Instrument

8.271 sprdMinQty

Description The minimum allowable size of a Quote.

Type	Format
char[]	Volume

Where received: Xetra Inquire Instrument

8.272 sprdMinQtyLm

Description The minimum allowable size of a Liquidity Manager's Quote.

Type	Format
char[]	Volume

Where received: Xetra Inquire Instrument

8.273 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.

Type	Format
char	1

ValidValue	Explicit
SPRD_TYP_COD_ABSOLUTE	'A'
SPRD_TYP_COD_PERCENT	'P'

Where received: Xetra Inquire Instrument

8.274 sprdTypCodLm

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

Type	Format
char	1

ValidValue	Explicit
SPRD_TYP_COD_ABSOLUTE	'A'
SPRD_TYP_COD_PERCENT	'P'

Where received: Xetra Inquire Instrument

8.275 srpBidAskInd

Description: The surplus Bid Ask Indicator.

Type	Format
char	1

ValidValue	Explicit
XETRA_CONST_BUY	'B'
XETRA_CONST_SELL	'S'
XETRA_CONST_NO	'N'

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market
Xetra Subscribe State Change Information

8.276 srpQty

Description: The surplus Quantity.

Type	Format
char[]	Quantity

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market

8.277 startStmSeqNo

Description: The initial sequence number of a number of broadcast messages requested for re-transmission by the application.

Type	Format
char[]	START_STM_SEQ_NO_LEN(10)

Where sent: Xetra Request Broadcast Re-transmission

8.278 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.

Type	Format
char[]	Quantity

Where received: Xetra Inquire Give Up Take Up Trade
Xetra Inquire Own Trade
Xetra Inquire Trade
Xetra Subscribe Give Up Take Up Trade
Xetra Subscribe Trade Confirmation

8.279 stlCurrCod

Description: The ISO Code of Currency in which settlement (for a given instrument) is conducted.

Type	Format
char[]	STL_CURR_COD_LEN(3)

ValidValue	Explicit
STL_CURR_COD_EUR	"EUR"

Where received:
Xetra Inquire Give Up Take Up Trade
Xetra Inquire Instrument
Xetra Inquire Order Fee
Xetra Inquire Own Trade
Xetra Inquire Trade
Xetra Subscribe Give Up Take Up Trade
Xetra Subscribe Trade Confirmation

8.280 stlCurrExcRat

Description: The exchange rate which applies to a non-Euro settlement currency. Determined during trade enrichment.

Type	Format
char[]	STL_CURR_EXC_RAT_LEN(10)+1, s, 5

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

8.281 stlDate

Description: The date on which settlement is to be effected.

Type	Format
char[]	Date

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

Where received: Xetra Inquire OTC Trade
Xetra Inquire Own Trade
Xetra Inquire Trade
Xetra Subscribe OTC Information
Xetra Subscribe Trade Confirmation

8.282 stmSeqNo

Description The stream sequence number in all messages of streams.

Type	Format
char[]	STM_SEQ_NO_LEN(10)

Where received: Xetra Subscribe Betreuer Quote Request
Xetra Subscribe Give Up Take Up Trade
Xetra Subscribe OTC Information
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Quote Execution Confirmation
Xetra Subscribe Trade Confirmation

8.283 stopStmSeqNo

Description The final sequence number of a number of broadcast messages requested for re-transmission by the application.

Type	Format
char[]	STOP_STM_SEQ_NO_LEN(10)

ValidValue	Explicit
STOP_STM_SEQ_NO_HIGH	"9999999999"

Where sent: Xetra Request Broadcast Re-transmission

8.284 text

Description: Free text for user-specified comments.

Type	Format
char[]	TEXT_LEN(12)

Where sent:
Xetra Approve OTC Trade
Xetra Delete OTC Trade
Xetra Enter Issuer Quote
Xetra Enter OTC Trade
Xetra Enter Order
Xetra Enter Quote
Xetra Enter Stop Order
Xetra Give Up Trade
Xetra Inquire Execution Confirmation
Xetra Inquire Give Up Take Up Trade
Xetra Inquire Quote
Xetra Modify Order
Xetra Modify Stop Order
Xetra Modify Trade
Xetra Take Up Trade

Where received:
Xetra Inquire Give Up Take Up Trade
Xetra Inquire OTC Trade
Xetra Inquire Order
Xetra Inquire Own Trade
Xetra Inquire Quote
Xetra Inquire Trade
Xetra Subscribe Give Up Take Up Trade
Xetra Subscribe OTC Information
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Quote Execution Confirmation
Xetra Subscribe Trade Confirmation

8.285 textF

Description: Free text used for filtering purposes.

Type	Format
char[]	TEXT_F_LEN(12)

Where sent:
Xetra Inquire Order
Xetra Inquire Own Trade
Xetra Inquire Trade

8.286 ticSize

Description: A tick size represents a limit price/range step. Six different tick sizes are possible for an instrument. For equities and warrants tic sizes are set up dependent on the limit. Bonds can be set up with a tic size according to time - to - maturity. The ticSize and the ticVal constitute an array that describes tick sizes dependent on order/quote limit price. The array is sorted and starts with a maximum value (excluded). The parameter values can be retrieved from the market model documentation. Instruments belonging to instrument type Basis are traded with ticSize 0.001.

Type	Format
char[]	Price

Where received: Xetra Inquire Instrument

8.287 ticVal

Description: TicVal represents a limit range for which a tick size applies. There are a total of six possible Tick Values for an instrument. The ticSize and the ticVal constitute an array that describes tick sizes dependent on order/quote limit price. The array is sorted and starts with a maximum value (excluded).

Type	Format
char[]	Price

Where received: Xetra Inquire Instrument

8.288 totNoTrdBest

Description: This field specifies that total number of Xetra BEST trades that have occured on the current trading day in a given instrument.

Type	Format
char[]	TOT_NO_TRD_BEST_LEN(9)+1, s, 0

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market

8.289 tradBuySelCod

Description: The buy or sell indicator for trades.

Type	Format
char	1

ValidValue	Explicit
XETRA_CONST_BUY	'B'
XETRA_CONST_SELL	'S'

Where received: Xetra Subscribe Quote Execution Confirmation

8.290 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.

Type	Format
char[]	Price

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

Where received:
Xetra Inquire OTC Trade
Xetra Inquire Own Trade
Xetra Inquire Trade
Xetra Subscribe OTC Information
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Quote Execution Confirmation
Xetra Subscribe Trade Confirmation

8.291 tradMtchQty

Description: The executed quantity of one order which could have matched against multiple orders from multiple counterparts at the same price.

Type	Format
char[]	Volume

Where received:
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Quote Execution Confirmation

8.292 tranDat

Description: Transaction date, for example, a date recorded on an Order on receipt of the Order by the Exchange, or a date recorded on matching/execution of a buy and a sell order, forming a trade.

Type	Format
char[]	Date

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

Where received:
Xetra Inquire Give Up Take Up Trade
Xetra Inquire OTC Trade
Xetra Inquire Order
Xetra Inquire Own Trade
Xetra Inquire Trade
Xetra Subscribe Betreuer Quote Request
Xetra Subscribe Give Up Take Up Trade
Xetra Subscribe OTC Information
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Trade Confirmation

8.293 tranDatBuy

Description
Transaction date, for example, a date recorded on an Order on receipt of the Order by the Exchange, or a date recorded on matching/execution of a buy order.

Type	Format
char[]	Date

Where received:
Xetra Subscribe Quote Execution Confirmation

8.294 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.

Type	Format
char[]	Date

Where sent: Xetra Inquire Own Trade
Xetra Inquire Trade

8.295 tranDatSel

Description: Transaction date, for example, a date recorded on an Order on receipt of the Order by the Exchange, or a date recorded on matching/execution of a sell order.

Type	Format
char[]	Date

Where received: Xetra Subscribe Quote Execution Confirmation

8.296 tranFeeA

Description: The transaction fee for Proprietary.

Type	Format
char[]	TRAN_FEE_A_LEN(10)+1, s, 2

Where received: Xetra Inquire Order Fee

8.297 tranFeeB

Description: The transaction fee for Designated Sponsor.

Type	Format
char[]	TRAN_FEE_B_LEN(10)+1, s, 2

Where received: Xetra Inquire Order Fee

8.298 tranFeeP

Description The transaction fee for Proprietary.

Type	Format
char[]	TRAN_FEE_P_LEN(10)+1, s, 2

Where received: Xetra Inquire Order Fee

8.299 tranFeeQ

Description The transaction fee for Liquidity Manager.

Type	Format
char[]	TRAN_FEE_Q_LEN(10)+1, s, 2

Where received: Xetra Inquire Order Fee

8.300 tranIdNo

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

Type	Format
char[]	TRAN_ID_NO_LEN(7), 0

Where sent:
Xetra Approve Give Up Take Up Trade
Xetra Approve OTC Trade
Xetra Delete OTC Trade
Xetra Enter OTC Trade
Xetra Give Up Trade
Xetra Inquire Give Up Take Up Trade
Xetra Take Up Trade

Where received: Xetra Approve OTC Trade
Xetra Delete OTC Trade
Xetra Enter OTC Trade
Xetra Inquire Give Up Take Up Trade
Xetra Inquire OTC Trade
Xetra Inquire Own Trade
Xetra Inquire Trade
Xetra Subscribe Give Up Take Up Trade
Xetra Subscribe OTC Information
Xetra Subscribe Trade Confirmation

8.301 tranIdNoF

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

Type	Format
char[]	TRAN_ID_NO_F_LEN(7), 0

Where sent: Xetra Inquire Own Trade
Xetra Inquire Trade

8.302 tranIdNoP

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

Type	Format
char[]	TRAN_ID_NO_P_LEN(7), 0

Where sent: Xetra Modify Trade

8.303 tranIdSfxNo

Description: Trade suffix applied to a trade when the trade is updated. This uniquely identifies a trade for modification history.

Type	Format
char[]	TRAN_ID_SFX_NO_LEN(5), 0

Where sent: Xetra Give Up Trade

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

8.304 tranIdSfxNoF

Description: Trade suffix applied to a trade when the trade is updated. This uniquely identifies a trade for modification history.

Type	Format
char[]	TRAN_ID_SFX_NO_F_LEN(5), 0

Where sent: Xetra Inquire Own Trade
Xetra Inquire Trade

8.305 tranIdSfxNoP

Description: Trade suffix applied to a trade when the trade is updated. This uniquely identifies a trade for modification history.

Type	Format
char[]	TRAN_ID_SFX_NO_P_LEN(5), 0

Where sent: Xetra Modify Trade

8.306 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.

Type	Format
char[]	Time

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

Where received:
Xetra Inquire Give Up Take Up Trade
Xetra Inquire OTC Trade
Xetra Inquire Order
Xetra Inquire Own Trade
Xetra Inquire Trade
Xetra Subscribe Betreuer Quote Request
Xetra Subscribe Give Up Take Up Trade
Xetra Subscribe Issuer Quote Request
Xetra Subscribe OTC Information
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe State Change Information
Xetra Subscribe Ticker
Xetra Subscribe Trade Confirmation

8.307 tranTimBegF

Description: The earliest transaction time used to filter trade inquiries.

Type	Format
char[]	Time

Where sent:
Xetra Inquire Execution Confirmation
Xetra Inquire Own Trade
Xetra Inquire Trade

8.308 tranTimBuy

Description The transaction time of quotes on buy orders.

Type	Format
char[]	Time

Where received: Xetra Subscribe Quote Execution Confirmation

8.309 tranTimEndF

Description The latest transaction time used to filter trade inquiries.

Type	Format
char[]	Time

Where sent: Xetra Inquire Execution Confirmation
Xetra Inquire Own Trade
Xetra Inquire Trade

8.310 tranTimSel

Description The transaction time of quotes on sell orders.

Type	Format
char[]	Time

Where received: Xetra Subscribe Quote Execution Confirmation

8.311 trdBkQtyAsk

Description The actual quantity of the ask side of a quote which is written to the order book.

Type	Format
char[]	Volume

Where received: Xetra Enter Issuer Quote
Xetra Enter Quote

8.312 trdBkQtyBid

Description The actual quantity of the bid side of a quote which is written to the order book.

Type	Format
char[]	Volume

Where received: Xetra Enter Issuer Quote
Xetra Enter Quote

8.313 trdExcQtyAsk

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

Type	Format
char[]	Volume

Where received: Xetra Enter Issuer Quote
Xetra Enter Quote

8.314 trdExcQtyBid

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

Type	Format
char[]	Volume

Where received: Xetra Enter Issuer Quote
Xetra Enter Quote

8.315 trdMdlTypCod

Description The code/identifier of a trading model type. The following trading models are applied:

TRD_MDL_TYP_COD_AUCTION = "Multiple Auction Trading Model"

TRD_MDL_TYP_COD_CONT = "Continuous Trading in Combination with Auction"

TRD_MDL_TYP_COD_ONE_AUCT = "One Auction Trading Model"

TRD_MDL_TYP_COD_CONT_AUCT_HV = "Continuous Auction for High Quotation Volume"

TRD_MDL_TYP_COD_CONT_AUCT_SV = "Continuous Auction for Standard Quotation Volume"

TRD_MDL_TYP_COD_CONT_AUCT_BC = "Block Crossing Trading Model"

Type	Format
char[]	TRD_MDL_TYP_COD_LEN(2), 0

ValidValue	Explicit
TRD_MDL_TYP_COD_AUCTION	"01"
TRD_MDL_TYP_COD_CONT	"02"
TRD_MDL_TYP_COD_ONE_AUCT	"03"
TRD_MDL_TYP_COD_CONT_AUCT_HV	"04"
TRD_MDL_TYP_COD_CONT_AUCT_SV	"05"
TRD_MDL_TYP_COD_CONT_AUCT_BC	"06"

Where sent: Xetra Inquire Current Subgroup Quotation Provider Licenses

Where received: Xetra Inquire Instrument

8.316 trdPrcBest

Description This field specifies the execution price of the last Xetra BEST trade in a given instrument.

Type	Format
char[]	Price

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market

8.317 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.

Type	Format
char[]	Quantity

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

Where received: Xetra Inquire Give Up Take Up Trade
Xetra Inquire OTC Trade
Xetra Inquire Own Trade
Xetra Inquire Trade
Xetra Subscribe Give Up Take Up Trade
Xetra Subscribe OTC Information
Xetra Subscribe Trade Confirmation

8.318 trdQtyBest

Description: This field specifies the executed quantity of the last Xetra BEST trade in a given instrument.

Type	Format
char[]	Quantity

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market

8.319 trdResTypCod

Description A code/identifier describes a Trading Restriction Type.

Type	Format
char[]	TRD_RES_TYP_COD_LEN(2)

ValidValue	Explicit
TRD_RES_TYP_COD_OP_AUCT_ONLY	"OA"
TRD_RES_TYP_COD_AUCT_ONLY	"AU"
TRD_RES_TYP_COD_CL_AUCT_ONLY	"CA"
TRD_RES_TYP_COD_EOD_AUCTION	"EA"
TRD_RES_TYP_COD_MAIN_TRADING	"MT"
TRD_RES_TYP_COD_MAIN_AUCTION	"MA"
TRD_RES_TYP_COD_CL_CROSSING	"CC"
TRD_RES_TYP_COD_ACPT_SRP	"SU"
TRD_RES_TYP_COD_NONE	" "

Where sent: Xetra Enter Issuer Quote
Xetra Enter Order
Xetra Enter Quote
Xetra Enter Stop Order
Xetra Modify Order
Xetra Modify Stop Order

Where received: Xetra Inquire Order
Xetra Subscribe Order Execution Confirmation

8.320 trdrNam

Description The given name of the trader. This field is purely informational.

Type	Format
char[]	TRDR_NAM_LEN(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

8.321 trdTim

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

Type	Format
char[]	Time

Where received:
Xetra Inquire Inside Market
Xetra Subscribe Inside Market

8.322 trdTimBest

Description
This field supplies the time of the latest Xetra BEST execution in a given instrument.

Type	Format
char[]	Time

Where received:
Xetra Inquire Inside Market
Xetra Subscribe Inside Market

8.323 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.

Type	Format
char	1

ValidValue	Explicit
TRD_TYP_BEST	'X'
TRD_TYP_EXTERNAL	'E'
TRD_TYP_OTC	'C'
TRD_TYP_SPOT	'S'
TRD_TYP_TERM	'T'
XETRA_CONST_SPACE	' '

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

8.324 trdTypF

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.

Type	Format
char	1

ValidValue	Explicit
TRD_TYP_BEST	'X'
TRD_TYP_EXTERNAL	'E'
TRD_TYP_OTC	'C'
TRD_TYP_SPOT	'S'
TRD_TYP_TERM	'T'
XETRA_CONST_SPACE	' '

Where sent: Xetra Inquire Own Trade
Xetra Inquire Trade

8.325 trnTypId

Description: Indicates the type of transaction.

Type	Format
char	1

ValidValue	Explicit
TRN_TYP_ID_ADD	'A'
TRN_TYP_ID_MODIFY	'C'
TRN_TYP_ID_DELETE	'D'
TRN_TYP_ID_CANCEL	'X'
TRN_TYP_ID_TRIGGER	'T'
TRN_TYP_ID_EXECUTE	'E'
TRN_TYP_ID_APPROVE	'P'
TRN_TYP_ID_NEW_PEAK	'N'

Where received: Xetra Subscribe Give Up Take Up Trade
Xetra Subscribe OTC Information
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Quote Execution Confirmation

8.326 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.

Type	Format
char[]	UNT_OF_QOTN_LEN(3), 0

ValidValue	Explicit
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 received: Xetra Inquire Instrument

8.327 userOrdNum

Description Order reference number for Member internal usage

Type	Format
char[]	USER_ORD_NUM_LEN(16)

Where sent:
Xetra Approve OTC Trade
Xetra Delete OTC Trade
Xetra Enter Issuer Quote
Xetra Enter OTC Trade
Xetra Enter Order
Xetra Enter Quote
Xetra Enter Stop Order
Xetra Give Up Trade
Xetra Inquire Execution Confirmation
Xetra Inquire Give Up Take Up Trade
Xetra Inquire Quote
Xetra Modify Order
Xetra Modify Stop Order
Xetra Modify Trade
Xetra Take Up Trade

Where received:
Xetra Inquire Give Up Take Up Trade
Xetra Inquire OTC Trade
Xetra Inquire Order
Xetra Inquire Own Trade
Xetra Inquire Quote
Xetra Inquire Trade

Xetra Subscribe Give Up Take Up Trade
Xetra Subscribe OTC Information
Xetra Subscribe Order Execution Confirmation
Xetra Subscribe Quote Execution Confirmation
Xetra Subscribe Trade Confirmation

8.328 userOrdNumF

Description: Order reference number for Member internal usage, for filtering.

Type	Format
char[]	USER_ORD_NUM_F_LEN(16)

Where sent:
Xetra Inquire Order
Xetra Inquire Own Trade
Xetra Inquire Trade

8.329 valPrc

Description: Price determined in intra day closing auction. If no intra day closing auction is scheduled the closing price is disseminated.

Type	Format
char[]	Price

ValidValue	Explicit
INS_MKT_PRC_FIELD_NOT_VALID	"-9999999999999"
INS_MKT_PRC_FIELD_NO_CHANGE	" "

Where received:
Xetra Inquire Inside Market
Xetra Subscribe Inside Market

8.330 volInd

Description: Indicates whether an instrument has a potential volatility interruption or an actual volatility interruption or neither during auction.

Type	Format
char	1

ValidValue	Explicit
VOL_IND_POTENTIAL_VOLA	'P'
VOL_IND_VOLA	'V'
VOL_IND_NO_VOLA	'N'
VOL_IND_EXT_VOLA	'E'
VOL_IND_FREEZE	'F'
VOL_IND_NO_CHG	' '
VOL_IND_EXP	'X'

Where received: Xetra Inquire Inside Market
Xetra Subscribe Inside Market
Xetra Subscribe State Change Information

8.331 warCat

Description: The category of a warrant.

Type	Format
char[]	WAR_CAT_LEN(6)

ValidValue	Explicit
WAR_CATEG_BAS_CAP	"BASCAP"
WAR_CATEG_BAS_FLOOR	"BASFLO"
WAR_CATEG_BAS_OTHER	"BASOTH"
WAR_CATEG_BAS_STD	"BASSTD"
WAR_CATEG_CUR_CAP	"CURCAP"
WAR_CATEG_CUR_FLOOR	"CURFLO"
WAR_CATEG_CUR_OTHER	"CUROTH"
WAR_CATEG_CUR_STD	"CURSTD"
WAR_CATEG_EQU_CAP	"EQUCAP"
WAR_CATEG_EQU_FLOOR	"EQUFLO"
WAR_CATEG_EQU_OTHER	"EQUOTH"
WAR_CATEG_EQU_STD	"EQUSTD"
WAR_CATEG_IND_CAP	"INDCAP"
WAR_CATEG_IND_FLOOR	"INDFLO"
WAR_CATEG_IND_OTHER	"INDOTH"
WAR_CATEG_IND_STD	"INDSTD"
WAR_CATEG_INT_CAP	"INTCAP"
WAR_CATEG_INT_FLOOR	"INTFLO"
WAR_CATEG_INT_OTHER	"INTOTH"
WAR_CATEG_INT_STD	"INTSTD"
WAR_CATEG_OTH_CAP	"OTHCAP"
WAR_CATEG_OTH_FLOOR	"OTHFLO"
WAR_CATEG_OTH_OTHER	"OTHOTH"
WAR_CATEG_OTH_STD	"OTHSTD"

Where sent: Xetra Inquire Filtered Instrument Profile

Where received: Xetra Inquire Instrument

8.332 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	Format
char[]	WAR_STR_PRC_LEN(12)

Where received: Xetra Inquire Instrument

8.333 warStrPrcMax

Description: The upper price boundary of the warrant strike price filter. For information on the filtering rules please refer to the warStrPrc field description. Only the first pattern described in field warStrPrc is valid in this context.

Type	Format
char[]	WAR_STR_PRC_MAX_LEN(12)

Where sent: Xetra Inquire Filtered Instrument Profile

8.334 warStrPrcMin

Description: The lower price boundary of the warrant strike price filter. For information on filtering rules please refer to the warStrPrc field description. Only the first pattern described in field warStrPrc is valid in this context.

Type	Format
char[]	WAR_STR_PRC_MIN_LEN(12)

Where sent: Xetra Inquire Filtered Instrument Profile

8.335 warTyp

Description The type of the warrant.

Type	Format
char	1

ValidValue	Explicit
WAR_TYP_CALL	'C'
WAR_TYP_CERTIFICATE	'F'
WAR_TYP_OTHERS	'O'
WAR_TYP_PUT	'P'
WAR_TYP_RANGE	'R'

Where sent: Xetra Inquire Filtered Instrument Profile

Where received: Xetra Inquire Instrument

8.336 warUnd

Description The underlying of a warrant or a basis instrument.

Type	Format
char[]	WAR_UND_LEN(12)

Where sent: Xetra Inquire Filtered Instrument Profile

Where received: Xetra Inquire Instrument

8.337 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.

Type	Format
char[]	WKN_NO_LEN(9)

Where received:
Xetra Inquire Current Instrument Group
Xetra Inquire Give Up Take Up Trade
Xetra Inquire Instrument List
Xetra Subscribe Give Up Take Up Trade

8.338 xetraIsinSubject

Description

Type	Format
char[]	ISIN_LEN(12)

Where sent:
Xetra Subscribe Inside Market
Xetra Subscribe Quote Request

8.339 xetraIssrMnem

Description: The code of an Issuer of a bond.

Type	Format
char[]	XETRA_ISSR_MNEM_LEN(4)

Where sent: Xetra Inquire Filtered Instrument Profile

Where received: Xetra Inquire Instrument
Xetra Subscribe Trade Confirmation

9 VALUES API Completion Codes

Note: For details on VALUES API Call Interface completion codes please refer to the Call Interface documentation (Volume 1 of the VALUES documentation).

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 tables enlist all valid codes, their values and corresponding texts. The tables are sorted by completion code within each Xetra system component.

9.1 Xetra Back End Subsystem

Completion Code	Completion Message	Description
04500	INSTRUMENT DOES NOT EXIST	The request can not be performed, because the instrument does not exist.
04502	MEMBER ID IS NOT EXCHANGE	The requesting member is not allowed to perform this request.
04503	FIELD CONTAINS NON PRINTABLE CHARACTERS	Non-printable characters entered in alpha-numeric field.
04504	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.
04505	INVALID BUY/SELL INDICATOR	Buy/Sell indicator is not valid. Valid entries are either B, S and space (only for the quote request entry).
04506	INVALID QUOTE QUANTITY	Entered quote quantity is not a valid number or is not equal to round lot quantity.
04507	INVALID LIMIT	Entered limit price is not a valid number or entered limit price failed tick-size validation.
04508	INVALID MEMBER INTERNAL ORDER NUMBER	An entered member-internal order number failed syntax validation or an entered order number is not numeric.

Completion Code	Completion Message	Description
04509	INVALID EXPIRY DATE	Entered expiry date is not a valid date or is not greater or equal to today's date or is not less than today + 90 days.
04510	INVALID ORDER QUANTITY	Entered order quantity is not a valid number or is not equal to round lot quantity.
04511	INVALID USER ID	User ID failed syntax check.
04512	INVALID ACCOUNT TYPE	Account type is not equal to a valid value.
04513	INVALID EXECUTION RESTRICTION TYPE	Execution restriction type is not equal to FOC, IOC or space.
04515	INVALID LIMIT PRICE BUY	Entered limit price is not a valid number or entered limit price failed tick-size validation.
04516	INVALID LIMIT PRICE SELL	Entered limit price is not a valid number or entered limit price failed tick-size validation.
04517	INVALID TRADING RESTRICTION TYPE	Entered trading restriction is not valid for trading model type.
04518	INVALID DATE	Entered date is not a valid date or entered min date is greater than entered max date.
04519	INVALID TIME	Entered time is not a valid time or entered min time is greater than entered max time.
04520	INVALID BUY/SELL LIMIT	Check if limit price buy is less than limit price sell failed.
04521	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.
04522	INVALID ORDER NUMBER	Order number is not numeric.

Completion Code	Completion Message	Description
04523	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.
04524	INVALID ACCOUNT NUMBER	Account number is not equal to 1.
04525	SELL/BUY QUANTITY NOT EQUAL	Quote quantity sell is not equal to quote quantity buy.
04526	ERROR IN LOADING INSTRUMENT REFERENCE DATA	Instrument reference data could not be loaded.
04527	INVALID KEY DATA CONTROL BLOCK	Key for next inquiry is corrupt.
04528	INVALID INSTRUMENT LIST REQUEST	Incorrectly formatted request was submitted.
04529	INVALID TRANSACTION ID	Transaction ID does not exists.
04530	INSTRUMENT IS NO DESIGNATED SPONSOR INSTRUMENT	The entered Quote is rejected, because the instrument has no Designated Sponsor assigned to it.
04531	INVALID COUNTERPARTY	The entered Counterparty is not a valid User ID.
04532	INVALID MEMBER ID	The entered Member ID is not a valid Member ID of the Xetra system.
04533	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.
04534	INVALID PRICE CURRENCY CODE	The entered Price Currency Code is not valid.
04535	INVALID EXCHANGE MEMBER	Exchange member does not exists.
04536	INVALID QUOTE SPREAD	The entered Quote Spread is greater than the maximum spread allowed for that instrument.
04537	INVALID REQUEST DATA	General error code (request message body corrupted etc.).

Completion Code	Completion Message	Description
04538	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.
04539	DATE REQUIRED	Mandatory date field has not been entered.
04540	BEGIN TIME GREATER END TIME	The begin time must be less than end time.
04541	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.
04542	INVALID AGENT INDICATOR	Invalid request field Agend Indicator.
04543	INVALID SENIOR INDICATOR	Invalid request field Senior Indicator.
04544	INVALID PROPRIETARY INDICATOR	Invalid request field Proprietary Indicator.
04545	INVALID DESIGNATED SPONSOR INDICATOR	Invalid request field Designated Sponsor Indicator.
04546	ERROR READING TABLE01 - NO BUSINESS DATE FOUND	Business date not found.
04547	INVALID PRICE REASONABILITY FLAG	Entered flag is not equal to Y or N.
04549	INVALID RESPONSE DATA	General error code (response message body corrupted etc.).
04550	INVALID NEWS SUBJECT	The entered News Subject is not known by the system.
04551	INVALID NEWS MESSAGE	The entered News Message is not valid.
04552	INVALID MAXIMUM ORDER QUANTITY	The entered Maximum Order Quantity is not valid.
04553	INVALID TRADER NAME	The entered Trader ID is not valid.
04554	REPORT ID IS INVALID	Report Maintenance: MS enters invalid report ID (BESS).
04555	INVALID REPORT NAME	Report Maintenance: MS enters invalid report name.

Completion Code	Completion Message	Description
04556	INVALID REPORT FREQUENCY	Report Maintenance: MS enters invalid report frequency.
04557	INVALID REPORT MAINLINE	Report Maintenance: MS enters invalid report mainline.
04558	INVALID REPORT GROUP	Report Maintenance: MS enters invalid report group.
04559	INVALID REPORT CLEARING MEMBER TYPE	Report Maintenance: MS enters invalid report clearing member type.
04560	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.
04561	INVALID TEXT	The text field contains invalid characters.
04562	INVALID PASSWORD	The new password is syntactical invalid.
04563	INVALID TRANSACTION TYPE	Invalid request field transaction type.
04564	INVALID FEE PACKAGE TYPE	The fee package type entered is not valid.
04565	INVALID FEE AMOUNT	The fee amount entered is not valid.
04566	INVALID FEE AMOUNT FORMAT	The fee amount format (absolute/ perdentage) is not valid.
04567	INVALID FEE CAP	The fee cap entered is not valid.
04568	INVALID FEE FLOOR	The fee floor entered is not valid.
04569	INVALID MAXIMUM SYSTEM USAGE	The maximum system usage entered is not valid.
04570	INVALID ACTION CODE	The action code entered is not valid.
04571	INVALID COMBINATION OF ORDER RESTRICTIONS	The combination of order restrictions is invalid.
04572	EXECUTION RESTRICTION ONLY VALID WITH ORDERS GFD	Execution restrictions can only be specified for orders valid the same business day.
04574	DEFAULT TRADING SCHEDULE NOT DEFINED	A Default Trading Schedule is required and was not entered.
04575	INVALID CONTROL SEGMENT CODE	The control segment code entered is not valid.
04576	INVALID PRE-TRADING START TIME	The pre trading start time is not valid.

Completion Code	Completion Message	Description
04577	INVALID POST-TRADING END TIME	The post trading end time is invalid.
04578	INVALID VOLA INTERRUPTION DURATION	The volatility interruption duration is invalid.
04579	INVALID MARKET ORDER INTER-RUPTION DURATION	The market order interruption duration is not valid.
04580	INVALID DESIGNATED SPONSOR OBB DURATION	The entered pre order book balancing duration is not valid.
04581	INVALID WHOLE MARKET OBB DURATION	The entered order book balancing duration is not valid.
04582	INVALID OPENING AUCTION CALL DURATION	The opening auction call duration is not valid.
04583	INVALID INTRA DAY AUCTION CALL DURATION	The intraday auction call duration entered is not valid.
04584	INVALID CLOSING AUCTION CALL DURATION	The entered auction call duration is invalid.
04585	INVALID AUCTION START TIME	The entered auction start time is not valid.
04586	INVALID AUCTION LIST	At least one auction defined in the auction list is not valid.
04587	INVALID STOP LIMIT	The stop limit has not a valid tick size or incorrect syntax.
04588	INVALID COMBINATION OF STOP LIMIT AND EXECUTION RESTRICTION	The combination of stop limit and execution restriction entered is not valid.
04589	INVALID MAX DURATION RANDOM END	The entered maximum duration random end is invalid.
04590	INVALID AUCTION LOT INDICATOR	The entered auction lot indicator is invalid. It has to be ‘R’ or ‘A’.
04591	INVALID MULTI ISIN COUNT	Multi ISIN count does exceed maximum possible value.
04592	INVALID GROUP CODE	The entered group code is not valid.
04593	INVALID GROUP TYPE	The entered group type is not valid.
04594	INVALID GROUP NAME	The entered group name is not valid

Completion Code	Completion Message	Description
04595	INVALID INSTRUMENT TYPE	The instrument type entered in context of filtered instrument profile inquiry, fast market change, or instrument group entry is not valid.
04596	INVALID SWITCHING TRADING SCHEDULE CODE	The switching trading schedule code is invalid.
04597	INVALID SUBGROUP CODE	The entered subgroup code is not valid.
04598	INVALID TRADING MODEL TYPE CODE	The entered trading model type code is not valid.
04599	INVALID OPENING AUCTION	The start time of opening auction is not valid.
04600	INVALID CLOSING AUCTION	The end time of closing auction is not valid.
04601	INVALID SETTLEMENT ACCOUNT	The entered settlement account is not valid.
04602	INVALID SETTLEMENT PERIOD	The entered settlement period is not valid.
04604	INVALID TRADE PRICE	The price is not a tick size or has invalid syntax.
04605	INVALID TRADE QUANTITY	The quantity is smaller than the minimum tradable unit or has invalid syntax.
04606	INVALID FAST MARKET INDICATOR	The entered fast market indicator is not valid.
04607	ERROR IN LOADING AUTHORIZATION DATA	Authorization data are not availble during startup.
04608	STARTING NUMBER OUT OF RANGE	Maximum range for numeric value exceeded.
04609	TOTAL NUMBER DESIRED OUT OF RANGE	Maximum range for numeric value exceeded.
04610	INVALID BIT CALL	Wrong parameters formatted for call to internal library.
04611	DUPLICATE REQUEST ITEM	Duplicate request items are not allowed.
04612	INVALID RESUBMISSION NUMBER	The resubmission number is not a valid number.
04613	INVALID LIMIT CHANGE	Limit change failed.

Completion Code	Completion Message	Description
04614	INVALID DUPLICATE REQUEST FLAG	Duplicate request flag for resubmission not allowed.
04615	INVALID TRADE REVERSAL FILTER INDICATOR	Invalid value entered for trade filter.
04616	INVALID QUOTE DELETION	Quote deletion not supported.
04617	QUOTE CANNOT BE PROCESSED BY THIS CHANNEL	An issuer quote has been submitted for the incorrect channel.
04619	INVALID START TIME OF CONTINUOUS AUCTION	Start time of continuous auction trading not valid.
04620	INVALID END TIME OF CONTINUOUS AUCTION	End time of continuous auction trading not valid.
04621	INVALID EXT AUCTION CALL DURATION	Incorrect value entered for field.
04622	INVALID ISSUER INDICATOR	Issuer indicator entered not valid.
04623	INVALID LIQUIDITY PROVIDER INDICATOR	Liquidity provider indicator entered not valid.
04624	LICENSE REQUIRED FOR QUOTE MAINTENANCE	Quotation provider license required.
04626	QUOTE ONLY TURNED INTO A PUBLIC QUOTE	The auction quote became a public quote.
04627	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.
04628	QUOTE REQUEST INQUIRY NOT ALLOWED FOR INSTRUMENTS TRADED IN CONT. AUCTION	No quote request inquiry supported for instruments traded in continuous auction.
04629	CANNOT ENTER (PUBLIC) QUOTE DURING THIS TRADING PHASE	Trading phase not valid for entry of public or auction quote.
04630	INVALID SETTLEMENT CODE	The entered settlement code is not valid.
04631	INVALID ISSUER MEMBER ID	The member Id of the Issuer is invalid.
04632	INVALID WARRANT CATEGORY	The warrant category entered is invalid.
04633	INVALID WARRANT TYPE	The warrant type entered is invalid.
04634	INVALID STRIKE PRICE	The warrant strike price entered is invalid.

Completion Code	Completion Message	Description
04635	INVALID UNDERLYING	The underlying of the entered instrument is invalid.
04636	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).
04637	INVALID COMBINATION OF ORDER TYPE AND PEAK QUANTITY	A peak quantity is entered for an order type with no peak (M,L,T).
04638	INVALID PEAK QUANTITY	No peak quantity or an invalid peak quantity is entered for order type I.
04639	INVALID COMBINATION OF ORDER TYPE AND INSTRUMENT	The entered order type is not allowed for that instrument as described in the instrument reference data.
04640	INVALID COMBINATION OF ORDER TYPE AND TRADING RESTRICTION	For the order types I or T a trading restriction is entered.
04641	INVALID COMBINATION OF ORDER TYPE AND EXECUTION RESTRICTION	For the order type I an execution restriction is entered.
04642	QUANTITY IS NOT ROUND LOT	For the order type I an odd lot quantity is entered.
04643	INVALID COMBINATION OF ORDER TYPE AND VALIDITY CONSTRAINT	For the order type I the validity GFD is not entered.
04644	ORDER QUANTITY IS LESS THAN PEAK QUANTITY	For the order type I the order quantity is less than the peak quantity.
04645	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.
04646	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.
04647	INVALID PTA FLAG	Post trade anonymity flag cannot contain values other than 'Y' and 'N'.
04648	INVALID ORDER TYPE INDICATOR	Order type indicators for the different order types cannot contain values other than 'Y' and 'N'.
04649	INVALID MINIMUM ICEBERG QUANTITY	Minimum iceberg quantity has to be a valid numeric number.

Completion Code	Completion Message	Description
04650	INVALID MINIMUM PEAK SIZE	Minimum peak size has to be a valid numeric number.
04651	INVALID MAXIMUM ORDER VALUE	The entered value is not numeric or less than zero.
04652	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.
04653	INVALID EXCHANGE ID	The entered exchange ID contains non-printable characters.
04654	INVALID SUBTYPE CODE	The entered subtype code contains non-printable characters.
04655	INVALID MATURITY DATE	The entered maturity date is not a date or minimum date is not less than maximum date.
04656	INVALID BOND ISSUER	The entered bond issuer contains non-printable characters.
04657	INVALID MIDPOINT VALIDITY DURATION	The duration of the midpoint validity is incorrect.
04658	INVALID MAXIMUM MATCHING RANGE VALIDITY DURATION	The duration of the matching range validity is incorrect.
04659	INVALID CROSSING PERIOD START	The start time of a crossing period overlaps another start time.
04660	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.
04661	OTC TRADES NOT ALLOWED FOR INSTRUMENT TYPE	OTC trades are not allowed for the entered instrument type.
04662	TRADE MODIFICATION NOT ALLOWED FOR INSTRUMENT TYPE	Trades modifications are not allowed for the entered instrument type.
04663	INVALID SETTLEMENT LOCATION	The settlement location is invalid.
04664	INVALID END-OF-DAY AUCTION CALL DURATION	The end-of-day auction call duration is invalid.
04665	INVALID AUCTION TYPE	The combination of auction type and trading model is invalid.

Completion Code	Completion Message	Description
04666	INTRADAY CLOSING AUCTION MUST BE SCHEDULED	Since an end-of-day auction was scheduled, an intraday auction has to be scheduled as well.
04667	INVALID NETTING TYPE	The netting type code entered is invalid.
04668	INVALID NETTING SUFFIX NUMBER	The netting suffix is not numeric.
04669	INVALID EXECUTION CODE	The execution code is not correct.
04670	INVALID GIVE UP MEMBER ID	The give up member id is not correct.
04671	INVALID INQUIRE TRADE RATIO	The inquire trade ration is invalid.
04672	INVALID APPLICATION ID	The application identifier is not correct.
04673	INVALID GIVE UP INDICATOR FLAG	The give up indicator flag is not correct.
04674	INVALID CONTRACT UNIT	The contract unit entered is invalid.
04675	INVALID REPO TYPE	The repo type value entered is not ‘G’ or ‘S’.
04676	INVALID SETTLEMENT AMOUNT	The settlement amount entered is invalid.
04677	INVALID REPO INT RAT	The repo interest rate is invalid.
04683	INVALID BEST PRICE	The Xetra BEST price entered is invalid.
04684	BEST FIELDS ONLY ALLOWED FOR BEST QUOTES	A Xetra BEST related field has been populated on a non-BEST quote.
04685	INVALID BEST RESERVE SIZE	An invalid Xetra BEST reserve quantity has been entered.
04686	INVALID BEST BID/BEST ASK BOUNDARY PRICE	The entered Xetra BEST boundary is invalid.
04687	UNREASONABLE COMBINATION OF BOUNDARY PRICES WITH BEST ASK/ BID PRICES	The Xetra BEST boundary prices are not consistent with the entered bid or ask price(s).
04688	INVALID BEST EXECUTOR ID	An invalid member ID has been entered in the Xetra BEST executor field.
04689	INVALID LICENSE TYPE	The entered license type is invalid.
04690	INVALID LIQUIDITY MANAGER INDICATOR	The liquidity manager indicator entered is invalid.
04691	INVALID BEST EXECUTOR INDICATOR	The Xetra BEST executor indicator entered is invalid.

Completion Code	Completion Message	Description
04692	BEST EXECUTOR FOR EQUITIES ONLY	A Xetra BEST executor has been given for a transaction in a non-equity instrument.
04693	INVALID TRADE TYPE	The trade type for External Eurex Bonds trades is invalid.
04694	INVALID BOND YIELD TRADE INDICATOR	The bond yield trade indicator is invalid.
04695	INVALID REFERENCE PRICE	The reference price provided has not a valid yield value for yield-traded instruments.
04696	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.

9.2 Xetra Back End Application

Completion Code	Completion Message	Description
10000	SUCCESSFULLY PROCESSED	Log of an event.
10030	INVALID MEMBER ID ENTRY	Action is not allowed for the entered member, e.g. change of the member instrument assignment for the member exchange.
10040	RELATIONSHIP DOES NOT EXIST	The relationship entered does not exist.
10325	INVALID ACTION CODE	The action code entered not valid.
10330	INVALID MEMBER DEVICE	The node number from which the transaction has been initiated is not valid for the acting member.
10393	SUBMITTER HAS NOT DESIGNATED SPONSOR LICENSE FOR THIS INSTRUMENT	Designated Sponsor license required for that request.
10394	SUBMITTER MUST NOT BE A DESIGNATED SPONSOR FOR THIS INSTRUMENT	Submitter must not be a Designated Sponsor for this instrument.

Completion Code	Completion Message	Description
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	INVALID USER ID ENTRY	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.
10697	MEMBER MUST BE SUSPENDED AND INACTIVE FOR DELETION	A change has already been made and a batch run is required before the next change can be done.
10785	UPDATE REFUSED - OUTSTANDING ACTIVE RELATIONSHIP WITH A NCM	A change has already been made and a batch run is required before the next change can be done.
10787	UPDATE REFUSED - OUTSTANDING PENDING CLG-MBG CHANGE TO NCM	A change has already been made and a batch run is required before the next change can be done.
10789	UPDATE REFUSED - OUTSTANDING PENDING EXC-MBR CHANGE TO NCM	A change has already been made and a batch run is required before the next change can be done.
10791	UPDATE REFUSED - OUTSTANDING PENDING EXC-MBR CHANGE TO CM	A change has already been made and a batch run is required before the next change can be done.

Completion Code	Completion Message	Description
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.
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.
11001	DATE CANNOT BE GREATER THAN TODAY'S DATE PLUS 90 DAYS	The date entered for a Good Till Cancelled order cannot be greater than 90 days from the current business date.
11002	DATE MUST BE GREATER THAN OR EQUAL TO TODAY'S DATE	An order cannot be entered with a date older than the current business date.
11006	UNAUTHORIZED USE OF AGENT ACCOUNT	The user is not set up to trade using account type entered.

Completion Code	Completion Message	Description
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.
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	A NCM NEEDS AN ACTIVE CM	A non clearing member needs an active clearing member.
11785	A CM MUST HAVE A RELATIONSHIP WITH ITSELF	The clearing member must have a relationship with himself.
11790	UNKNOWN RESOURCE	Resource not recognised.
11795	INVALID MEMBER IDENTIFICATION	Member not known.
11830	MEMBER CANNOT BE ACTIVATED UNTIL CLEARING RELATION IS SPECIFIED	Clearing relation is to be defined before status of the member is set to active.
12055	ACCESS DENIED	Resource not permitted during current processing.
12057	ACCESS DENIED - MEMBER WILL BE DELETED DURING NEXT BATCHRUN	Access for members being pending deletion is not allowed.
12060	INVALID DATE WAS ENTERED	Incorrect date.
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.

Completion Code	Completion Message	Description
12232	BID PRICE FAILED REASONABILITY CHECK	This is an informational error to the user warning that the entered limit exceeds a predefined range.
12233	ASK PRICE FAILED REASONABILITY CHECK	This is an informational error to the user warning that the entered limit is below a predefined range.
12234	PRICE FAILED REASONABILITY CHECK	This is an informational error to the user warning that the entered limit is below a predefined range.
12271	INFORMATION IS RESTRICTED TO SENIOR TRADERS	Request requires senior trader privilege.
12301	BAD MODULE NAME USED FOR CALL - CALL CANNOT BE EXECUTED	Module name not valid.
12360	INVALID INSTRUMENT PHASE CODE	The entered Instrument Phase Code is not valid or does not apply.
12417	ENTERED BID QUANTITY VIOLATES LIMIT	Entered bid quantity is greater than the users maximum allowable quantity.
12418	ENTERED ASK QUANTITY VIOLATES LIMIT	Entered ask quantity is greater than the users maximum allowable quantity.
12419	ENTERED QUANTITIES VIOLATE LIMIT	Quantities entered exceed the maximum limit.
12700	INVALID PROCESSING TYPE ENCOUNTERED IN LINKAGE	Internal error. Please contact help desk.
12814	ORDER DATA HAS CHANGED SINCE RETRIEVED FOR EDITING	Timestamp for the order is outdated; Order has been matched or modified.
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.

Completion Code	Completion Message	Description
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.
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.
12948	NO RECORDS EXIST FOR SPECIFIED FILTER CRITERIA	For the entered filter criteria no records can be found.
12949	REPORT TO CHANGE NOT FOUND	Report that user wants to modify is not found.
12950	REPORT RECORD IS CURRENTLY LOCKED	Report is currently used by someone else.
12951	REPORT SELECTION WAS ALREADY MODIFIED	Report is modified (re-inquire before changing).
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.

Completion Code	Completion Message	Description
12960	REPORT NOT AVAILABLE	Report selection to be updated can not be found.
12961	MEMBER DOES NOT EXIST IN DATABASE	Entered member ID does not exist.
12962	USER DOES NOT EXIST IN DATABASE	Entered user ID does not exist.
12963	NO INSTRUMENTS ASSIGNED	Instrument assignments mandatory for requested operation.
12964	USER ALREADY EXISTS IN DATABASE	The entered user already exists.
12965	INSTRUMENT ASSIGNMENT ALREADY EXIST	Requested instrument assignment already exists.
12966	DATA HAS CHANGED SINCE RETRIEVED FOR EDITING	The record has changed since it has been retrieved from the database to be modified.
12967	MEMBER LOCKED IN DATABASE	Requested member data locked.
12968	INSTRUMENT ASSIGNMENT LOCKED IN DATABASE	Requested instrument assignment data locked.
12969	INSTRUMENT NOT ASSIGNED TO MEMBER	The entered instrument is not assigned to the specified member.
12970	TRADE MODIFICATION REQUEST FOR ANOTHER MEMBER	A trader can not modify the trade of another member.
12971	NOT CURRENT BUSINESS DAY	A trade can only be modified on the business date it was generated.
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.

Completion Code	Completion Message	Description
12977	TRADE RECORD CURRENTLY LOCKED	The trade record can not be accessed, as it is currently locked by another process.
12978	TRADE INQUIRY OF A NON CLEARING MEMBER FOR ANOTHER SUBGROUP	The entered trade filter is not valid as a Non-Clearing Trade Inquiry is not allowed to inquire trades of another subgroup.
12979	TRADE INQUIRY OF A NON CLEARING MEMBER FOR ANOTHER PARTICIPANT NUMBER	The entered trade filter is not valid as a Non-Clearing Trade Inquiry is not allowed to inquire trades of another participant.
12980	NO TRADES AVAILABLE FOR THIS DATE	For the entered date, no trades are available in the trade book.
12981	NO CLEARING RELATIONSHIP	The entered MemberID is no Clearing Member.
12982	NO TRADE RECORD TO MODIFY FOUND	The entered trade record for modification can not be found in the trade book.
12983	MEMBER ID REQUIRED	A Member ID needs to be entered.
12984	MEMBER IN CLEARING MEMBER FILTER IS NO CLEARING MEMBER	The entered Member ID is no Clearing Member.
12985	NO CLEARING RELATIONSHIP BETWEEN MEMBERS IN FILTER	There is no Clearing Relationship between the members submitted in the filter.
12986	MEMBER IN EXCHANGE MEMBER FILTER DOES NOT EXIST	The entered Member ID is not known by the system.
12987	TRADE REVERSAL REQUEST FOR AN ADJUSTED TRADE	The trade which should be deleted, has been modified in the mean time.
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.

Completion Code	Completion Message	Description
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.
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.

Completion Code	Completion Message	Description
13017	WKN ALREADY EXISTS	The ID of the instrument already exists.
13018	DATA REQUESTED NOT FOUND ON DATABASE	The entered data can not be found in the database.
13019	DATE FORMAT NOT VALID	The format of the entered date is not valid.
13020	ROUND LOT QUANTITY NOT MULTIPLE OF MINIMUM TRADABLE UNIT	Round lot quantity must be a multiple of the minimum tradable unit.
13021	FIX VOLATILITY RANGE NOT VALID	The fix volatility range entered is not valid.
13022	FLOATING VOLATILITY RANGE NOT VALID	The floating volatility range entered is not valid.
13023	FIRST TRADING DATE NOT VALID	The first trading day entered is not valid.
13024	LAST TRADING DATE NOT VALID	This field must be empty or greater than the first trading date and less than today.
13025	TRADING MODEL NOT VALID	Entered trading model type code not valid.
13026	CLOSED BOOK INDICATOR NOT VALID	Entered closed book indicator not valid.
13027	UNIT OF QUOTATION NOT VALID	Entered unit of quotation not valid.
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.

Completion Code	Completion Message	Description
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	INSTRUMENTS ALREADY ASSIGNED TO A SEGMENT	Instruments can only be assigned to one control segment.
13043	INSTRUMENTS NOT ASSIGNED TO SEGMENT	Instruments must be assigned to a control segment.
13044	FIX FAST MARKET VOLATILITY RANGE NOT VALID	The fix fast market volatility range is not valid.
13045	FLOATING FAST MARKET VOLATILITY RANGE NOT VALID	The floating fast market volatility range is not valid.
13046	TICK SIZE TABLE DOES NOT EXIST	Required tick size table can not be found.
13049	SEGMENT DOES NOT EXIST	Segment entered does not exist.
13050	MEMBER CAN ONLY BE BANK OR BROKER	Member entered is invalid.
13051	KVNO MUST BE DIFFERENT FROM ZEROES	A KV number equal to zero is not allowed.
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

Completion Code	Completion Message	Description
13061	UNABLE TO CLOSE RECOVERY UNIT	Recovery unit cannot be closed.
13062	REQUEST ALREADY PROCESSED - WINDOW REFRESH MAY BE REQUIRED	Message may be lost, re-inquire to check whether changes occurred.
13063	INVALID ACTION - RECORD WILL BE DELETED DURING NEXT BATCHRUN	Record will be deleted during next batch due to invalid action.
13064	CAP VALUE MUST BE GREATER THAN FLOOR VALUE	Cap value entered must be greaater than floor value.
13065	SEGMENT ALREADY EXISTS	Segment cannot be entered because another one with the same name exists already.
13066	ISSUER LICENSE REQUIRED DURING THIS TRADING PHASE	Invalid account type during current trading phase used – issuer license required.
13067	NOT A CROSSED BOOK	The orderbook is uncrossed during trading phase pre-auction-call.
13070	ORDER RESTRICTION IS NOT VALID	An invalid order restriction code was entered.
13071	TRADING RESTRICTION IS NOT VALID	An invalid trading restriction code was entered.
13072	ORDER TYPE IS NOT VALID	A market order with an execution limit has been entered. Market orders must not have an execution limit.
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 'Y' 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.

Completion Code	Completion Message	Description
13082	INVALID INSTRUMENT GROUP CODE	The specified instrument code can not be retrieved in the B/E.
13083	INSTRUMENT GROUP CAN NOT BE DELETED	Not possible to delete instrument group.
13084	INVALID INSTRUMENT GROUP NAME	Instrument group name invalid.
13085	INVALID INSTRUMENT GROUP OWNER	Instrument group owner invalid.
13086	INVALID INSTRUMENT GROUP TYPE	Instrument group type invalid.
13087	PENDING INSTRUMENT ASSIGNMENT	Instrument assignment is already pending.
13088	INSTRUMENT NOT FOUND	Instrument not found in the database.
13089	LIBRARY NOT INITIALIZED	Initialization of library missing for generation of instrument list.
13090	RELATIONSHIP ISIN TO ISIX DOES NOT EXIST	A relationship must exist for ISIN to ISIX.
13091	MAXIMUM NUMBER OF INSTRU-MENTS 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.

Completion Code	Completion Message	Description
13100	INVALID MINIMUM DESIGNATED SPONSOR PERFORMANCE	Minimum Designated Sponsor Performance Parameter invalid.
13101	INVALID FEE REDUCTION	The fee reduction is not valid.
13102	INSTRUMENT ALREADY CONTAINED IN OTHER INSTRUMENT GROUP	The instrument is already assigned to another instrument group.
13103	INSTRUMENT ALREADY CONTAINED IN INSTRUMENT GROUP	The instrument is already assigned to this instrument group.
13104	TRADING SCHEDULE ALREADY SWITCHED ON	The trading schedule has already been switch on.
13105	TRADING SCHEDULE ALREADY SWITCHED OFF	The trading schedule has already been switch off.
13106	CAN NOT TRIGGER AUTOMATICALLY FIRST AUCTION	Triggering of automatic first auction is not possible.
13107	CAN NOT FIND ANY SCHEDULED AUCTION	Currently no auction is scheduled.
13108	CAN NOT TRIGGER AUTOMATICALLY END-OF-DAY	Triggering of automatic end-of-day is not possible.
13109	CAN NOT SWITCH ON AT LEAST ONE INSTRUMENT	Not at least one instrument can be switched on.
13110	CAN NOT 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.

Completion Code	Completion Message	Description
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.
13125	NO DESIGNATED SPONSOR LICENCES ASSIGNED TO MEMBER	No member is assigend as Designated Sponsor.
13126	NO DESIGNATED SPONSOR LICENCES ASSIGNED TO SUBGROUP	Designated Sponsor licences are not assignement to subgroup.
13127	INSTRUMENT NOT ASSIGNED TO SUBGROUP	Validation of instrument assignment to subgroup failed.
13128	ITS 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 continuos 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.

Completion Code	Completion Message	Description
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 Sponosor license cannot be added due to missing Designated Sponsor instrument assignement of member.
13139	MARKET STILL HALTED	System state is still halt.
13140	CANNOT INIT/TERMINATE FAST MARKET DURING BATCH MKT STATE	Fast market cannot be initiated or terminated during system state 'BATCH'.
13141	CANNOT INIT/TERMINATE FAST MARKET DURING HALTED MKT STATE	Fast market cannot be initiated or terminated during system state 'HALT'.
13142	SOME INST TYPE ALREADY IN THE NEW FAST MARKET STATE	Some instruments are already in the new fast market state.
13143	NO CHANGES ON CPN RATE	No changes on coupon rate.
13144	THIS ACTION IS NOT ALLOWED FOR INSTRUMENT STATE ADD	During instrument state 'ADD' the action attempted is not allowed.
13145	THIS ACTION IS NOT ALLOWED FOR INSTRUMENT STATE DEL	During instrument state 'DEL' the action attempted is not allowed.
13146	INVALID STATES FOR SOME OR ALL INSTRUMENTS	Some or all instruments are in an invalid state.
13147	INCOMPATIBLE SYSTEM STATE	The system state is not compatible.
13148	INVALID KEY DATA CONTROL BLOCK	The key data control block is not valid.
13149	CANNOT TRIGGER AUTOMATICALLY PRE-TRADING	Automatic pre-trading cannot be triggered.
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.

Completion Code	Completion Message	Description
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.
13164	QUOTE REQUESTED NOT FOUND ON DATABASE	Invalid quote deletion – quote not found on database.
13165	ORDER NOT EXECUTABLE WITHIN VALIDITY	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 SUPER-VISOR 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.

Completion Code	Completion Message	Description
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.
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.

Completion Code	Completion Message	Description
13193	INVALID ISSUER INDICATOR	Entered issuer indicator not valid.
13194	INVALID MARKET IMBALANCE INDICATOR	Entered market imbalance indicator not valid.
13195	INVALID CLOSED BOOK INDICATOR	Entered closed book indicator not valid.
13196	INVALID SETTLEMENT LOCATION OR ACCOUNT	Entered settlement location or the entered settlement account is not valid.
13197	CANNOT CHANGE CONTINUOUS AUCTION START TIME IN OR INTO THE PAST	Change of continuous auction start time not valid.
13198	CANNOT CHANGE CONTINUOUS AUCTION END TIME IN OR INTO THE PAST	Change of continuous auction end time not valid.
13199	UNAUTHORIZED USE OF LIQUIDITY PROVIDER ACCOUNT	Trader not authorized to use liquidity provider account.
13200	LIQUIDITY PROVIDER LICENSE REQUIRED DURING THIS TRADING PHASE	Trading in this trading phase requires liquidity provider licence.
13201	INVALID LIQUIDITY PROVIDER INDICATOR	Invalid Liquidity Provider Indicator entered.
13202	SPECIFIED CHANGE OF ACCOUNT TYPE NOT ALLOWED	Account type can not be done in the specified way.
13203	THERE MUST BE A MATCHING RANGE TO TRIGGER PRICE DETER-MINATION	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.

Completion Code	Completion Message	Description
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 FOR CONTINUOUS AUCTION	Market-to-Limit and iceberg order types cannot be selected for continuous auction instruments.
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'.
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 minimium peak quantity is not divisible by the round lot with a remainder of 0).

Completion Code	Completion Message	Description
13224	CHANGE OF LIMIT NOT ALLOWED FOR ORDER TYPE T	It is not allowed to modify a limit of a market-to-limit order.
13225	CANNOT DELETE LAST TRADER OF A QUOTATION PROVIDER SUBGROUP	The requested trader cannot be deleted due to the fact that at least one trader per quotation provider subgroup is mandatory for the respective instrument.
13226	OTHER QUOTE REQUEST PENDING FOR THAT INSTRUMENT	A quote request for instruments traded in continuous auction for high quotation volume is only allowed, if no request is pending for a certain duration.
13227	INVALID SETTLEMENT LOCATION	The entered settlement location is not a valid location.
13228	NO REMAINING CROSSING PERIODS FOR THE CURRENT TRADING DAY	All crossing periods are scheduled in the past. To switch on the schedule there must be at least one crossing period left for the current trading day.
13229	CANNOT CHANGE CROSSING PERIOD START TIMES IN OR INTO THE PAST	It is not possible to change a crossing period into the past during an intraday schedule change.
13230	ITS NOT ALLOWED TO DELETE OR ADD CROSSING PERIODS INTRA DAY	It is not possible to add or delete a crossing period intraday.
13231	INVALID CLEARING LOCATION	The clearing location entered is invalid.
13232	INVALID EXCHANGE MNEMONIC	The exchange mnemonic entered is invalid.
13233	TRADE ALREADY IN GIVE UP TAKE UP PROCESS	The trade is already in a Give Up / Take Up process.
13234	GIVE UP NOT POSSIBLE FOR INSTRUMENT	For this instrument Give Up is not allowed.
13235	GIVE UP OF OTC TRADE NOT POSSIBLE	It is not possible to give up an OTC trade.
13236	TRADE IS NOT IN AGENT ACCOUNT	The trade is not in an agent account.
13237	A GIVE UP TRADE CANNOT BE MODIFIED	It is not possible to modify a Give Up trade.
13238	INVALID GIVE UP TAKE UP STATE	The state of the Give Up / Take Up is not valid.
13239	CLEARING MEMBER AUTHORI-ZATION REQUIRED	Authorization by a clearing member is required.

Completion Code	Completion Message	Description
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 cupon payment date must be later than the begin of the interest payment period.

10 Reference Tables

10.1 Order types and valid execution-, trading-, and validity restrictions

The following table states valid combinations of execution-, trading-, and validity restrictions and order types.

Ordertype	Execution Restriction	Validity Constraint	Trading Restriction								
			MA	MT	EA	AU	OA	CA	SU	CC	None
Limit Order (OrdrTypCod = 'L')	None	All	1	1	1	1	1	1	0	0	1
	None	GFD	1	1	1	1	1	1	1	1	1
	FOK	GFD	0	0	0	0	0	0	1	0	1
	IOC	GFD	0	0	0	0	0	0	1	0	1
	STP	All	1	1	1	1	1	1	0	0	1
Market Order (OrdrTypCod = 'M')	STP	All	0	0	0	0	0	0	0	0	1
	None	All	1	1	1	1	1	1	1	0	1
	None	GFD	1	1	1	1	1	1	1	1	1
	FOK	GFD	0	0	0	0	0	0	1	0	1
	IOC	GFD	0	0	0	0	0	0	1	0	1
Iceberg Order (OrdrTypCod = 'I')	STP	All	0	0	0	0	0	0	0	0	1
	None	GFD	0	0	0	0	0	0	0	0	1
	FOK	n/a	0	0	0	0	0	0	0	0	0
	IOC	n/a	0	0	0	0	0	0	0	0	0
Market to Limit Order (OrdrTypCod = 'T')	STP	n/a	0	0	0	0	0	0	0	0	0
	None	All	0	0	0	0	0	0	0	0	1
	FOK	GFD	0	0	0	0	0	0	0	0	1
	IOC	GFD	0	0	0	0	0	0	0	0	1

Legend:

1	Application request allowed
0	Application request not allowed

10.1.1 Trading models and valid trading restrictions / safeguards

The following table states valid combinations of trading restrictions, safeguards and trading models.

Trading Model	Trading Restriction									Safeguard		
	MA	MT	EA	AU	OA	CA	SU	CC	none	Volatility Interruption in Continuous Trading	Volatility Interruption in Auction Call	Market Order Interruption
Auction only (trdMdlTypeCode = ‚01')	1	1	1	1	1	1	1	0	1	-	1	1
Continuous Trading in Combination with Auction (trdMdlTypeCode = ‚02')	1	1	1	1	1	1	1	0	1	1	1	1
One Auction only (trdMdlTypeCode = ‚03')	1	0	1	1	0	0	1	0	1	-	1	1
Continuous Auction – High Quotation Volume (trdMdlTypeCode = ‚04')	0	0	0	0	0	0	1	0	1	-	0	0
Continuous Auction – Standard Quotation Volume (trdMdlTypeCode = ‚05')	0	0	0	0	0	0	1	0	1	-	1 (no extended volatility interruption)	0
Block Crossing (trdMdlTypeCode = ‚06')	0	0	0	0	0	0	1	1	1	0	0	0

Legend:

1	Valid
0	Invalid

10.1.2 Order Execution Confirmation Broadcast Processing

This appendix gives an overview of the Order Execution Confirmation Broadcasts sent out during the processing of Immediate-or-Cancel (IOC), Fill-or-Kill (FOK), Market-to-Limit (MTL), and Iceberg orders.

Note: A modification is handled similar to adding a new order, but the 'A' broadcast is replaced by a 'C' broadcast. If at least a part of the order is cancelled an 'X' is sent.

10.1.3 Order with Execution Restriction IOC

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

Action	trnTypId	Notes
Add, fully executed	'A'	If an IOC order is entered and the order book allows a full immediate match, an 'A' broadcast is sent out.
Modified to IOC, fully executed	'C'	If an order is modified to receive the execution restriction IOC and the order book now allows a full immediate match (e.g. because of a simultaneous limit change), a 'C' broadcast is sent out.
Add, partially matched 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 ordrExeQty is filled with the executed quantity, ordrQty contains the cancelled quantity. If the order was added, the field ordrNumOld is empty. If the order was modified, ordrNumOld contains the old order number, which may be equal to the new one (ordrNumNew) 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 ordrExeQty set to 0 and ordrQty set to the order's quantity. If the order was added, the field ordrNumOld is empty. If the order was modified, ordrNumOld contains the old order number, which may be equal to the new one (ordrNumNew) or different.

10.1.4 Order with Execution Restriction FOK

The following table describes, which Order Execution Confirmation Broadcasts are sent out as a reaction to adding FOK orders.

Action	trnTypId	Notes
Add, fully executed	'A'	If an FOK order is entered and the order book allows a full immediate match, an 'A' broadcast is sent out.
Modified to FOK, fully executed	'C'	If a book order is modified to get execution restriction FOK and matches (e.g. because of a simultaneous limit change), a 'C' broadcast is sent out.
Add, not matched 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 ordrExeQty set to 0 and ordrQty set to the order's quantity. If the order was added, the field ordrNumOld is empty. If the order was modified, ordrNumOld contains the old order number, which may be equal to the new one (ordrNumNew) or different.

10.1.5 MTL Order

The following table describes, which Order Execution Confirmation Broadcasts are sent out as a reaction to various actions on MTL orders. MTL orders are new in Release 5.0.

Action	trnTypId	Notes
Add during Continuous Trading (CT), fully executed	'A'	If an MTL order is entered and the order book allows a full immediate match, an 'A' broadcast is sent out.
Add during CT, partially executed	'A'	If an MTL order is entered and matches partially, an 'A' broadcast is sent out with ordrExeQty set to the matched quantity and ordrQty 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 ordrExeQty set to 0 and ordrQty set to the order's quantity.
Add during Auction	'A'	Entering an MTL order during an auction is confirmed by an 'A' broadcast.

Action	trnTypId	Notes
Partial or full execution of a MTL book order during CT or OBB	'E'	A match of an MTL book order is disseminated by an 'E' broadcast. *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 a book order	'C'	Modifications are disseminated by a 'C' broadcast. *Note:* In case of changed price-time-priority a new order number is assigned.

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

10.1.6 Iceberg Order

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

Action	trnTypId	Notes
Add during CT, peak not, partially, or fully executed 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. *Note:* 'E' broadcasts are only sent for book orders. They always contain an ordrExeQty 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. *Note 1:* 'N' broadcasts are only sent for book orders. They always contain an ordrExeQty greater than 0. *Note 2:* 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.

Action	trnTypId	Notes
Partial or full match during AU	'E'	During auction matching there is no peak handling at all. All matches are disseminated by 'E' broadcasts.
Deletion of book order	'D'	In case of a deletion of a book order a 'D' broadcast is sent.
Modification of book order	'C'	Modifications are disseminated by a 'C' broadcast. *Note:* In case of changed price-time-priority a new order number is assigned.

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

10.2 Rules for Inside Market Broadcast

According to changes in the inside market broadcast a brief overview about this broadcast is provided within this section:

The inside market broadcast is sent on instrument level for every instrument phase switch (e.g. from PRETR to OCALL) or if one of the values that are part of the broadcast message changes for the specific instrument.

No inside market broadcasts are sent within the phases PRETR, BETW, POSTR, ENDTR, HALT, SUSP, OIPO, QIPO, OFRZ, QFRZ, IIPO, IFRZ, but only for the switch to them. For a switch to a phase the destination phase has to be considered.

The following list describes the valid values that are sent in special situations:

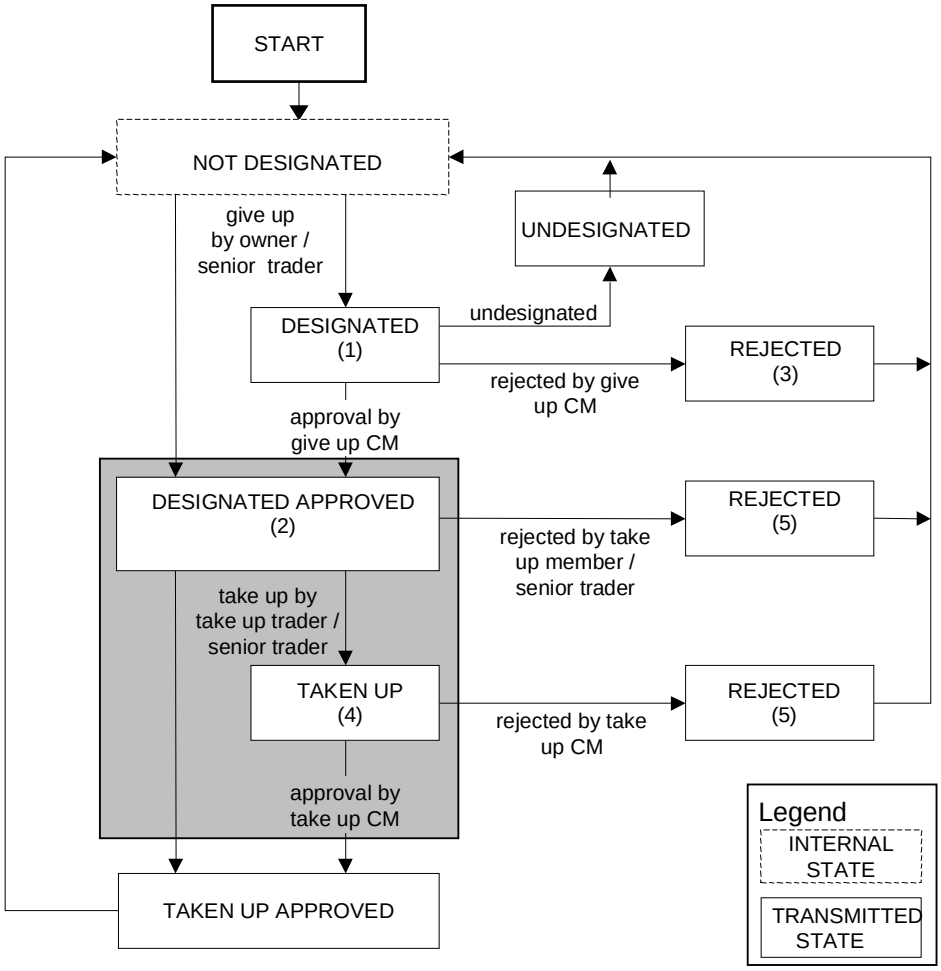
According to the data field format table stated in section 6.1.1. of this document values indicating e.g. prices or quantities can be sent in the respective fields of the broadcast.

- If the value of a specific field has not been changed since the previous broadcast spaces (e.g. for prices the constant INS_MKT_PRC_FIELD_NO_CHANGE = " ") within these fields are sent.
- The constant INS_MKT_PRC_FIELD_NOT_VALID = "-9999999999999" 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 "+9999999999999" are delivered in fields *bstAskPrc* and *bstBidPrc* indicating that market orders are present in the order book.

The state specific fields (*prcsStsValCod*, *vollnd*, *moiInd*, *bstOrdPrcInd*) and the *ISIN* are always sent.

10.3 Process of Give Up Take Up Trades

Within this chapter the process of Give Up Take Up Trade functionality is explained. The valid status data disseminated via field 'guTuStatCod' is described.



- (1) PENDING GIVE UP APPROVAL (GUTU_STS_VAL_COD_PEND_GU_APP)
  A Give Up Take Up trade is in status ‘pending give up approval’ when the trade has been designated by the give up member (the receiving take up member is specified).
  Approval and rejection of the trade is enabled for the give up clearing member (relevant if the give up member is a non clearing member).
  The give up member has still the opportunity to undesignate the trade.
- (2) PENDING TAKE UP (GUTU_STS_VAL_COD_PEND_TU)
  A Give Up Take Up trade in this status ‘pending take up’ when the give up take up trade is desig-

nated and the take up member is forced to approve or reject it. The give up member is still able to undesignate the trade.

- (3) REJECTED GIVE UP CLEARING MEMBER (GUTU_STS_VAL_COD_REJECTED_GU_CM)
  A Give Up Take Up trade is in status ‘rejected give up clearing member’ if the clearing member of the give up member has rejected the trade.
- (4) PENDING TAKE UP APPROVAL (GUTU_STS_VAL_COD_PEND_TU_APP)
  A Give Up Take Up trade is in status ‘pending take up approval’ if the take up member has approved the trade and the approval of the take up members clearing member is pending. This status is disseminated to the take up side (take up member, take up clearing member) only, i.e. the status of Give Up Take Up trade from give up side (give up member, give up clearing member) perspective is still ‘pending take up’. The Give Up Take Up trade cannot be undesignated by the give up member any more.
- (5) REJECTED (GUTU_STS_VAL_COD_REJECTED)
  The Give Up Take Up trade is in status ‘rejected’ if the take up member or his clearing member has rejected the trade.
- (6) REVERSED (GUTU_STS_VAL_COD_REVERSED)
  If a trade which is currently in the give up / take up process is reversed by Market Supervision, the involved parties are informed only in case they have already received a first broadcast for that specific give up / take up trade.

10.4 User authorization concept

The Xetra exchange application 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 software but can be introduced on front end level using the respective information.

The files resAccLvlTbl (.h and .c) are available for this purpose. They contain the RAL number, the text describing the RAL and an additional descriptor defining if the VALUES request is processed on the front end or the back end.