Deutsche Börse

Xetra® Release 7.0

Exchange Trading System User Guide

Excerpt from the official Xetra document: only OTC processing relevant parts

Eurex Bonds Pre-arranged Trade Functionality

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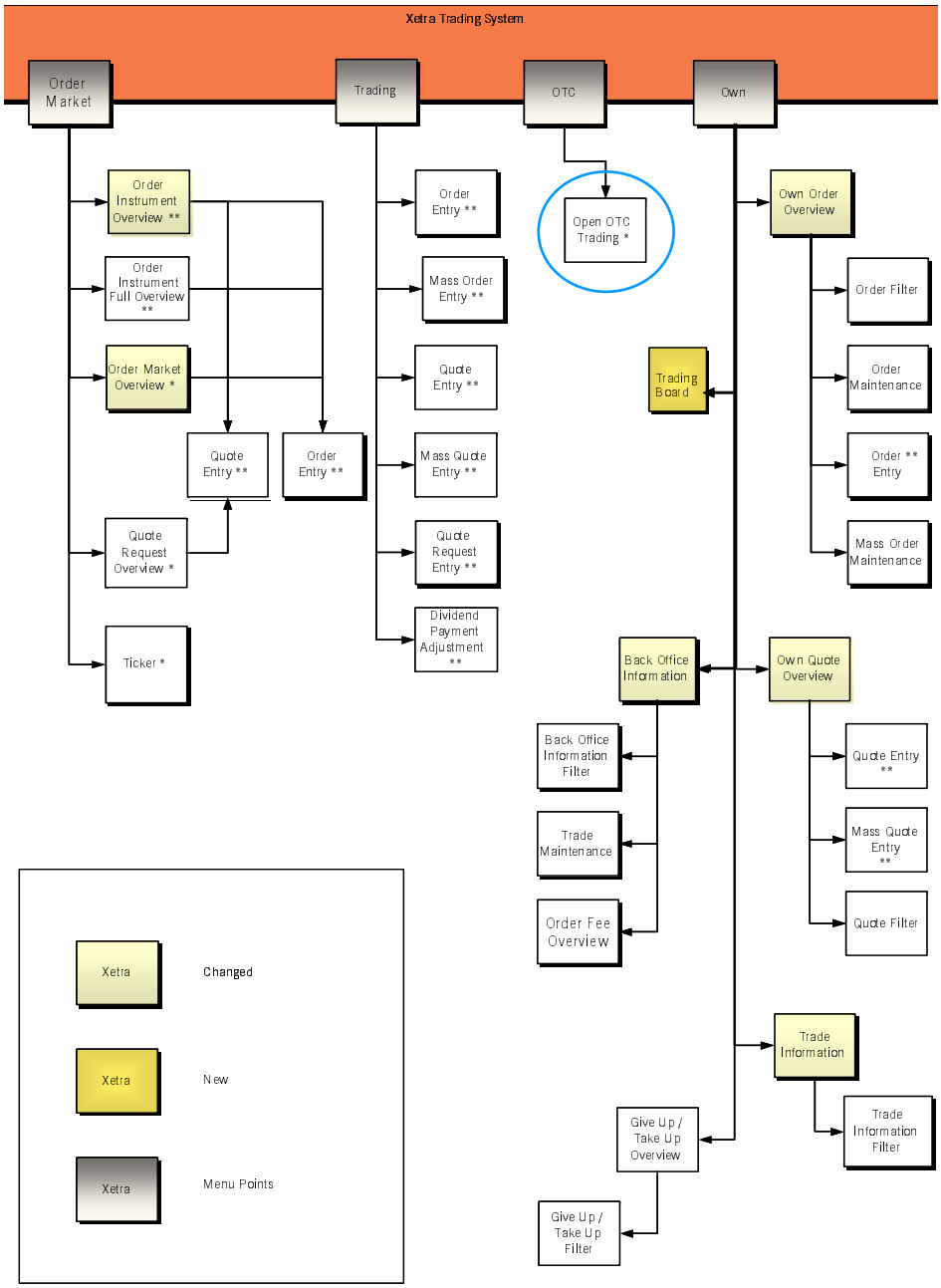
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2.2 Xetra J-Trader Windows - Quick Overview

The following diagrams show the J-Trader Windows for Xetra Release 7.0 Update Kit 2.

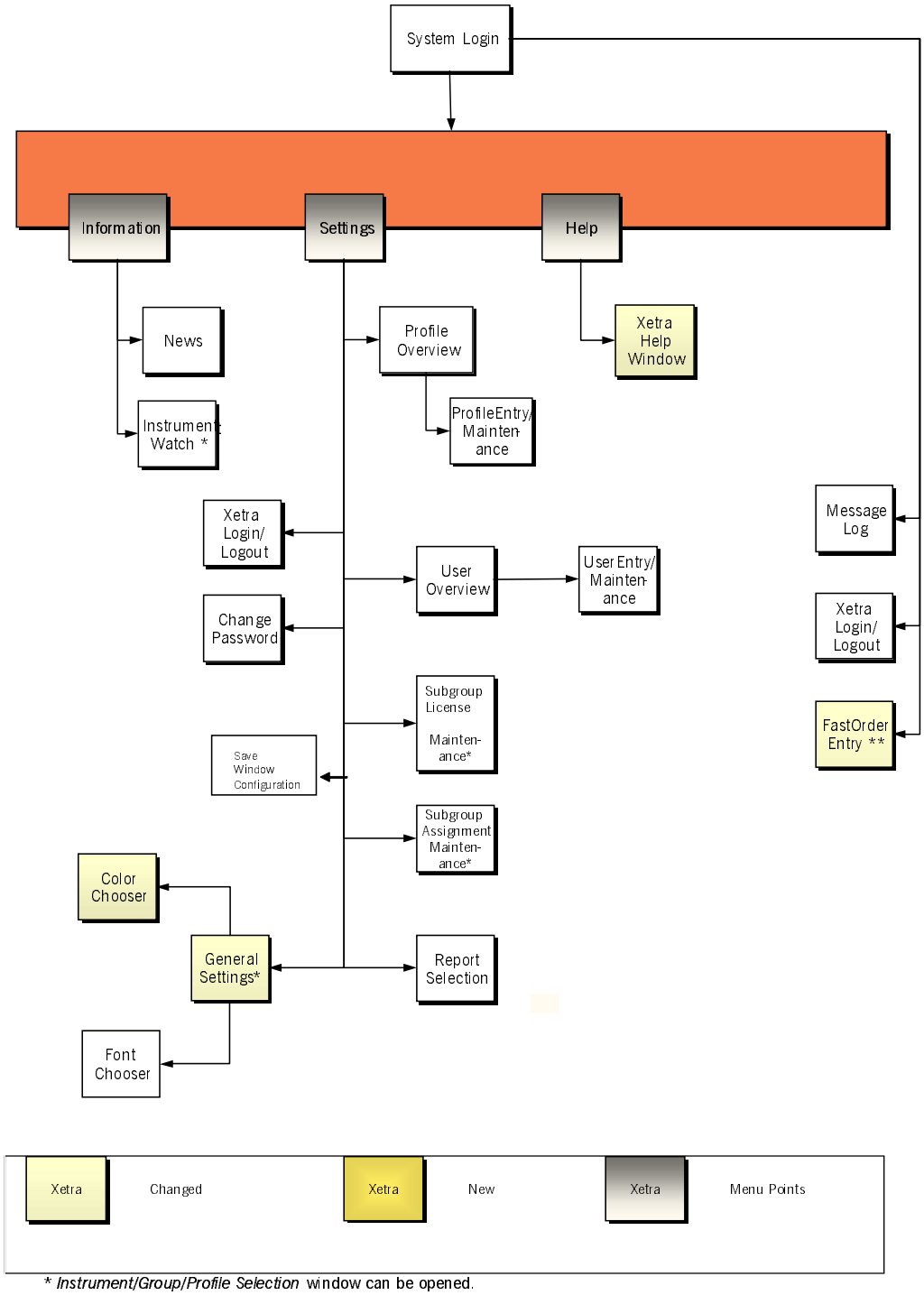
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* *Instrument/Group/Profile Selection* window can be opened.

** *Instrument/Group/Profile Selection* window can be opened. Only the *Instrument Selection* pane is enabled.

Figure 1: *Xetra J-Trader* Window Flow Part 1.



* *Instrument/Group/Profile Selection* window can be opened.

** *Instrument/Group/Profile Selection* window can be opened. Only the *Instrument Selection* pane is enabled.

Figure 2: *Xetra J-Trader* Window Flow Part 2.

2.3 Available Reports

The following table shows a list of reports provided by Xetra Release 7.0 for the members, together with their frequency of creation and whether they are available as raw data reports.

Release 6.5		**Raw Data**	
Report Name	**RptID**	**Report**	**Frequency**
Daily Quote Maintenance	RPTTC530	X	d
Daily Order Maintenance	RPTTC540	X	d
Open Order Detail	RPTTC550	X	d
Daily Trade Confirmation	RPTTC810	X	d
Daily Open OTC Maintenance	RPTTC820	X	d
Daily Trade Statistics	RPTTD930		d
User System Security Maintenance	RPTTT110		d
User System Security Status	RPTTT115	X	d
User Instrument Maintenance	RPTTT120		d
Fee Per Executed Order	RPTCB042	X	d
Fee Overall Summary	RPTCB050		d
Fee Statement	RPTCB060		m
System Transaction Overview	RPTCB065		d
System Transaction	RPTCB068	X	d
Daily BEST Quote Maintenance	RPTTC535	X	d

Where:

d = daily and m= monthly

All reports can be requested via the *Report Selection* window and are generated during the Xetra batch.

3.3.3 Message Log - stand-by / window-specific Window

Description

The *Message Log* window is used to display certain system generated messages in chronological order. It also displays the title of high priority news messages sent by Market Supervision.

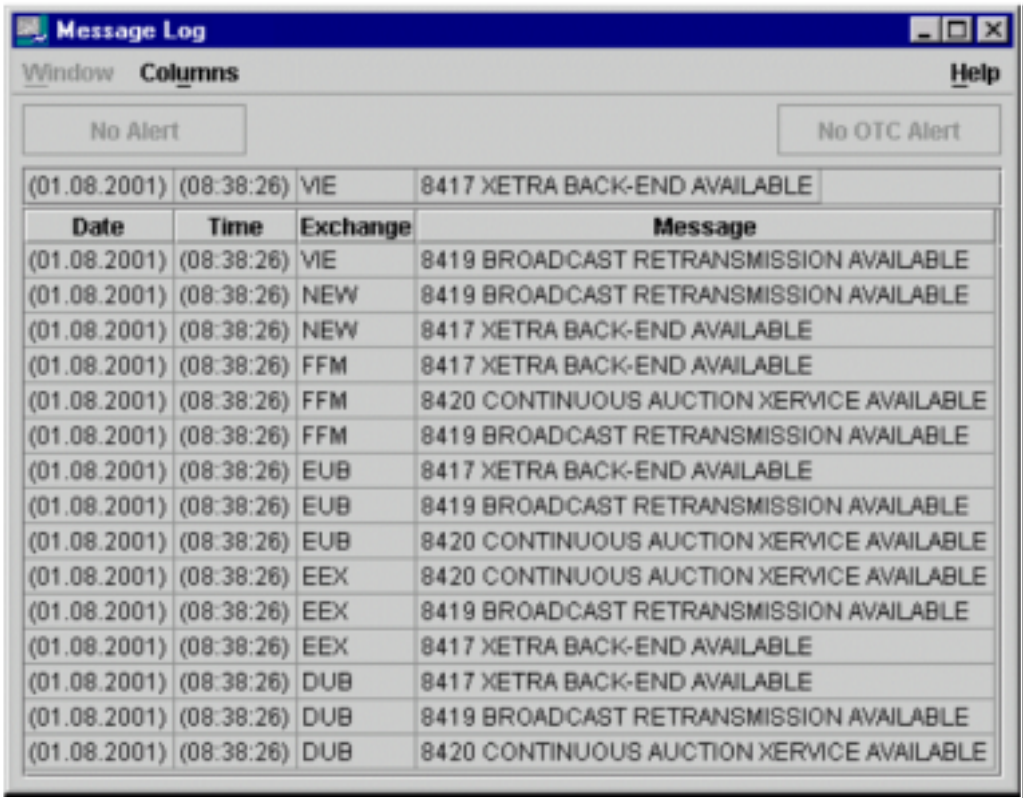


Figure 3.4: *Xetra Stand-by Message Log* window.

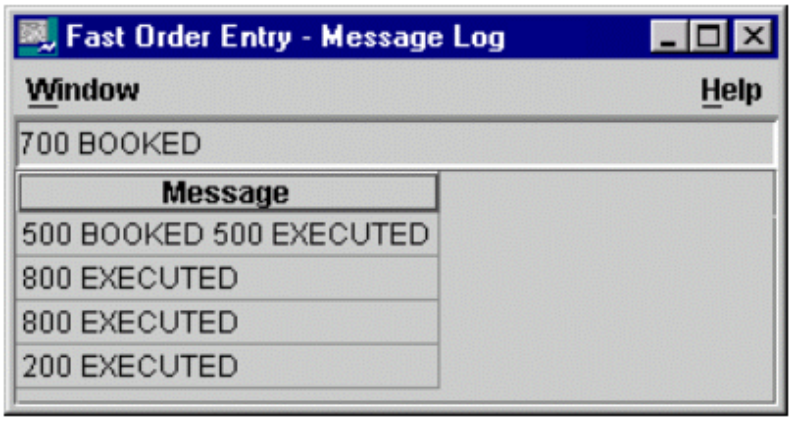


Figure 3.5: *Window-specific Message Log* window of *Fast Order Entry* window.

Functionality

A Stand-by *Message Log* window opens automatically after the successful system login. This *Message Log* window cannot be closed or sized smaller than the default. All major exception codes generated from the Xetra front end are displayed on the stand-by *Message Log* window with their date and time of appearance on the front end (date and time in brackets) and the exchange they originate from. Additionally, instrument suspensions, volatility interruptions, sold out auctions, market order interruptions, extended volatility interruptions, freeze after extended volatility interruptions, (closing) crossing call, fast market situations and high priority news headlines are displayed for the relevant exchange. If the user logs out of an exchange, the entries shown with the time of appearance at the back end for that exchange are not removed. The latest message is always shown at the top line regardless of the user's position scrolled in the list box.

If the *Open OTC Trading* window is not open, the button *OTC Alert / No OTC Alert* is active. Its label is set to *OTC Alert* whenever, for the receiver or the senior trader of the receiver, an open OTC trade has been entered or deleted, or for the submitter or the senior trader of the submitter, an open OTC trade has been approved.

Designated Sponsors and Liquidity Managers receive an additional message which is generated if their quote is fully or partially matched in such a way that the size of the resulting quote does not satisfy the minimum size conditions for valid quote responses any longer. This additional message is presented in the same way as alerts. This information is shown with the time of its appearance at the back end.

Reached instrument watches are displayed with the time of appearance on the front end (time in brackets). The background color of a reached instrument watch is displayed with the Xetra highlighting color and the *alert toggle* button switches from *No Alert* to *Alerts Pending* if an instrument watch is reached. When the button is clicked, it becomes disabled but the rows are still highlighted. If the user double-clicks on a row, the highlighting of this row is cleared.

Window-specific *Message Log* window.

A window-specific *Message Log* window can be opened by double-clicking on the message bar at the bottom of windows to display past responses or exception codes for that window. The window-specific *Message Log* window displays the last 50 received messages of the day regardless of the login status of exchanges. The newest message is always shown at the top line regardless of the user's position scrolled in the list box.

Menu Bar	Item	Description	Short Cut
Window	Close	Close the window without further action. Disabled in Stand-by *Message Log* window.	Shift-F4
Columns (Stand-by Message Log)	Delete columns	Delete the selected column(s) from the display.	Ctrl-D
	Add all columns	Restore the display of all columns.	Ctrl-A
Help	On this window...	Open the *Xetra - Help* window.	F1

Message Log List Box	
Column	**Description**
Date (Stand-by *Message Log*)	Date of the message.
Time (Stand-by *Message Log*)	Time when the message was initiated.
Exch (Stand-by *Message Log*)	The exchange for which the message was initiated.
Message	Contents of the message.

Mouse Usage	Column	Description
SC-L	Any	Highlight message.
DC-L	High-lighted alert	Clears highlighting of the reached alert message.

Message Log Buttons	
Identifier	**Description**
Alert toggle button	The *alert* toggle button is switching from *No Alert* (disabled) to *Alerts Pending* (enabled) if an instrument watch is reached in the stand-by *Message Log*. If then the *alert* toggle button is clicked, it switches back to *No Alert* (disabled).
OTC Alert toggle button	The *OTC Alert* toggle button is switching from *No OTC Alert* (disabled) to *OTC Alert* (enabled) if an open OTC trade has been entered, deleted or approved and the *Open OTC Trading* window is not open. If then the OTC *alert* toggle button is clicked, it switches back to *No OTC Alert* (disabled). The OTC *alert* toggle button is also changed to *No OTC Alert* and disabled, if the *Open OTC Trading* window is opened.

3.3.4 Xetra Trading System Window (Main Menu)

Description

The *Xetra Trading System* window allows the user to access all main windows and the full system functionality.

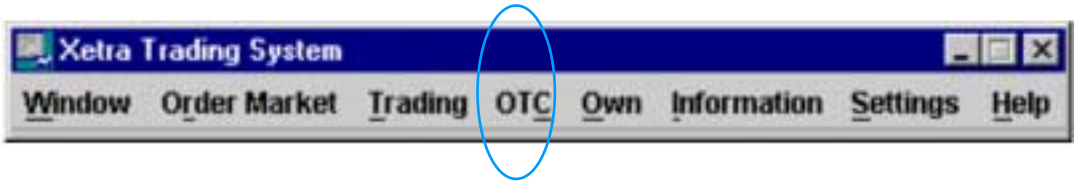


Figure 3.6: *Xetra Trading System* window.

Functionality

The *Xetra Trading System* window as well as the stand-by default *Message Log* window and the *Fast Order Entry* window open simultaneously (if the resource access level is applicable) with the *Xetra Login / Logout* window after login to Xetra J-Trader has been executed successfully.

The *Xetra Trading System* window is the main window of the application and provides user access to all Xetra functions. It remains open during Xetra usage.

The user can interact with several windows in parallel. There is no restriction on the number of open windows. All opened overview windows are dynamically inserted into a window list below the *Window* menu item, where they are displayed with the selected filter profile. Open filter / selection windows belonging to the open overview window will also be displayed with the respective title. Clicking on a title in the list, restores the windows to their size if it was minimized and brings it to the front.

The *Xetra Trading System* window allows the user to save a complete desktop configuration by using the menu item *Save Window Configuration* in the menu *Settings*. In this way, location, size, column settings, filter settings and profile settings (including the exchange(s)) of the currently open and dynamically updated trading windows are saved (*Order Instrument Overview, Order Instrument Full Overview, Order Market Overview, Order Entry, Quote Request Entry, Quote Request Overview, Open OTC Trading, Trading Board, Own Order Overview, Own Quote Overview, Give Up / Take Up Overview, Trade Information, Back Office Information, Ticker, Instrument Watch,* and *News* windows). The next time the user logs in, the last saved configuration is restored.

The *Save Configuration* desktop is valid from the connection time (System Login / Connection) to the disconnection time (shut down of Xetra J-Trader for the logged in exchanges). An intra-day 'Save Configuration' function does not apply for the running *Save Configuration* retrieved at the connection time, it means that the user has to restart the Xetra J-Trader application if he wants the new *Save Configuration* to be applied.

The following events can interfere with the *Save Configuration*:

- Login into a Xetra exchange either updates all existing and opened *Save Configuration* windows according their settings or opens new windows (if they could not be opened before).
- Logout from a Xetra exchange either closes existing windows if they are only opened for that exchange or updates existing and opened *Save Configuration* windows for those displaying information about the logged out exchange.
- When closing a *Save Configuration* window, the window will be re-opened, if the user logs into a Xetra exchange that could update the closed window.
- Changing any of the instruments monitored (i.e., choosing a different profile, or an instrument or an instrument group) of a *Save Configuration* window sets the window as not opened in regards to the *Save Configuration*.
- If a trader is logged into all exchanges and closes all windows of the *Save Configuration* manually, then logs out from all exchanges and logs in again, no window of the save configuration will be opened.

For the *Xetra Trading System* window menu items to access a certain window are automatically enabled in case a login event to an exchange authorizes the user the first time for the corresponding requests and are automatically disabled in case a logout event from an exchange removes the last authorization the user had for a certain request.

The *Fast Order Entry* window pops up after login to the first exchange where the user has the 'enter order' right and is closed after logout from the last exchange the user had the 'enter order' right.

For all other windows the exchange entry field (if applicable) is automatically enabled in case the user logs into the second exchange and is automatically disabled in case the user logs out from the second last exchange.

The title of the window starts with the exchange name which is configurable. The system's functionality and the corresponding windows are grouped into function menus.

Menu	Description
Window	Logout from Xetra Trading System.
Order Market	Comprises all windows for the order market and enables the trader to quickly carry out order entries.
Trading	Comprises all windows to enter orders, quotes and quote requests.
OTC	Comprises a window to enter, delete, and approve open OTC trades.
Own	Comprises all windows to view own activities, i.e., orders, quotes, and trades, in the market as well as execution and trade confirmations.
Information	Comprises all windows for general information and instrument watch.
Settings	Comprises all windows for the configuration of trader specific settings such as profiles, desktop setup, reports, etc.
Help	Comprises all windows for Xetra online help.

Menu Bar	Item	Description	Short Cut
Window	Exit	Close the window without further action, if the user is not logged into any exchange anymore - otherwise, a confirmation window appears to confirm the logout of the entire system.	Ctrl-X
	[Overview Window Title] . . .	Lists the overview windows currently opened, displayed with the selected filtering settings, and the open filter / selection windows belonging to the opened overview window. If the user selects one of the windows from the list, the overview window along with its opened filter / selection windows are restored to their size before they were minimized. Following is the list of these windows: Order Instrument Overview Order Instrument Full Overview Order Market Overview Quote Request Overview Ticker Instrument/Group/Profile Selection Open OTC Trading Trading Board Own Order Overview Order Filter Own Quote Overview Quote Filter GUTU Overview GUTU Filter Back Office Information Back Office Information Filter Trade Information Trade Information Filter Instrument Watch User Overview Order Fee Overview Profile Overview Profile Entry / Maintenance	
Order Market	Order Instrument Overview	The *Order Instrument Overview* window displays detailed order book information for one particular instrument.	Ctrl - O

4.1.5 Ticker Window

Description

The *Ticker* window displays online internal and external trade price information for Xetra.

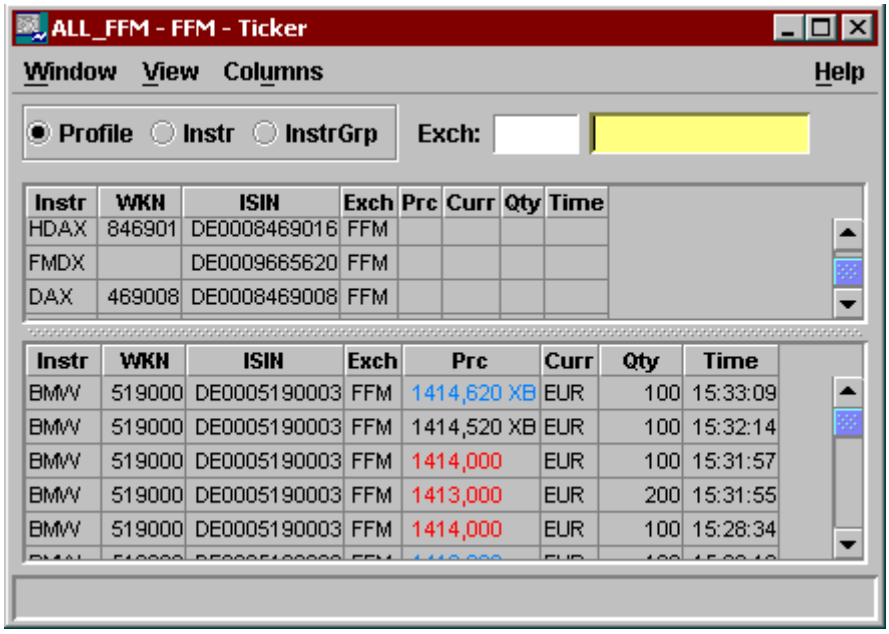


Figure 4.9: *Ticker* window.

Functionality

The *Ticker* window starts to record trade prices as soon as it is opened and a profile is assigned. No inquiry can be made for historic information. The trade price information is updated continuously. It does not perform any historical retrieval upon opening. Updates of trade prices are indicated by colors: first, the new price is highlighted by changing the background color for a couple of seconds, then the price information itself is displayed in different colors according to the current price trend (+, - or unchanged). The window is not updated upon log out from a certain exchange. The *Exch* column shows the exchange where the instrument is listed. Prices and indices of authorized exchanges are displayed as long as the trader is subscribed and actively connected.

The user can select the main filtering criterion in the *Quick Filter* field group. He can either choose a profile (the default profile will be displayed when choosing the profile radio button), an instrument group, or an instrument. If an instrument is selected the context menu contains all the instruments of the default profile. Before entering an instrument group or an instrument in the *Instrument* entry field, the user needs to specify the exchange. For a profile, the user can narrow his filtering criterion by specifying an exchange in the *Exch* entry field, if he is logged into multiple exchanges. When the user specifies an exchange, then information of all the instruments that are part of his default profile and the chosen exchange are displayed. If he does not specify an exchange, all information matching the filtering criterion and the logged in exchanges are displayed. If the user is only logged into one exchange, the *Exch* entry field is disabled and defaulted to the entry of the logged in exchange. Clicking the *Enter* key applies the filter criteria and resets the *Quick Filter* field group.

There are two list boxes in the *Ticker* window:

- The *Indices* list box (top) only displays indices retrieved from the profile sorted according to this profile. If a profile contains indices listed in an exchange the user is not logged into, those indices are not displayed. When the user logs into that exchange, the indices that have been selected with that exchange are automatically displayed and sorted in the list box. When the user logs out, those indices are removed from the list box.
  The *Indices* list box only updates the *Prc* and *Time* columns in the existing index row. No volume and currency is shown for any indices. If the index value is not 'amtlich' (official and approved), it is marked with an asterisk.
  In case ALL has been selected as exchange for an index, ALL is initially displayed in the *Exch* column as long as no tick has been received. The *Exch* is updated with the first tick and will be highlighted every time it changes.

- For the *Ticker* list box (bottom), the latest trade information for all instruments listed in the profile is always inserted at the top of the list. If the price information value is not 'amtlich' (official and approved) or it is not a market price, the price within the *Prc* column is marked with an asterisk. Xetra BEST trades are marked with a Xetra BEST price identifier (“XB”). For the continuous auction for high quotation volume trading model a price identifier ('bid') is added to indicate a price without turnover, which is based on the Issuer's bid.

Trade prices can be filtered using profiles. A mixture of different instrument types is supported within one profile and external instruments can be added.

OTC trades are not displayed in this window.

Menu

Menu Bar	Item	Description	Short Cut
Window	Save Settings	Save the current window settings.	Ctrl-S
	Close	Close the window without further action.	Shift-F4
View	Instr / Grp / Prof...	Open the *Instrument/Group/Profile Selection* window to select a profile	F6
Columns	Delete Indices columns	Delete the selected indices column(s) from the display.	Ctrl-E
	Add all Indices columns	Restore the display of all indices columns.	Ctrl-I
	Delete Ticker columns	Delete the selected ticker column(s) from the display.	Ctrl-D
	Add all Ticker columns	Restore the display of all ticker columns.	Ctrl-A
Help	On this window...	Open the Xetra - Help window.	F1

Window

Quick Filter Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Profile	S	Select a profile as filter criterion.	Default.	
Instr	S	Select a single instrument as filter criterion.		
InstrGrp	S	Select an instrument group as filter criterion.		
Exch	EM / EO D	Exchange at which the instrument is being traded. It is a display only field if the user is logged into only one exchange. The field is mandatory if *Instr* or *InstrGrp* is selected and optional for profiles.	3 characters: alphanumeric.	*

Quick Filter Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Instrument field	EM	Instrument short name or Wertpapierkennnummer or ISIN or Instrument Group ID or Profile ID.	Max. 5 characters: alphanumeric and special, 1st alpha or max. 9 characters: alphanumeric or 12 characters: alphanumeric or max. 4 characters: alphanumeric for Instrument Group ID or max. 20 characters: alphanumeric and special.	* * * * *

Indices List Box	
Column	**Description**
Instr	Index short name.
WKN	Wertpapierkennnummer.
ISIN	International Security Identification Number.
Exch	Xetra exchange where the index is listed.
Prc	Last trade price, plus visual cue (red / blue) indicating whether the price increased or decreased compared to the previously traded price.
Curr	Currency - left blank for indices.
Qty	Quantity - left blank for indices.
Time	Time of the last calculation.

Ticker List Box	
Column	**Description**
Instr	Instrument short name.
WKN	Wertpapierkennnummer.
ISIN	International Security Identification Number.
Exch	Xetra exchange where the instrument is listed.
Prc	Last trade price, plus visual cue (red / blue) indicating whether the price increased or decreased compared to previously traded price. For the continuous auction for high quotation volume trading model a price identifier ('bid') is added to indicate a price without turnover. For Xetra BEST trades a price identifier ('XB') is added to indicate a Xetra BEST price. Crossed trades are indicated by an asterisk.
Curr	Currency (trading currency for instruments listed per unit, denomination currency for instruments listed in percentage). Stays empty for all indices.
Qty	Quantity of the last trade. Stays empty for all indices.
Time	Time of the last trade.

4.3 OTC

4.3.1 Open OTC Trading Window

Description

The *Open OTC Trading* window offers an overview of off-exchange trade requests that have been entered by a trader or with the trader as counterpart in the Xetra trading system.

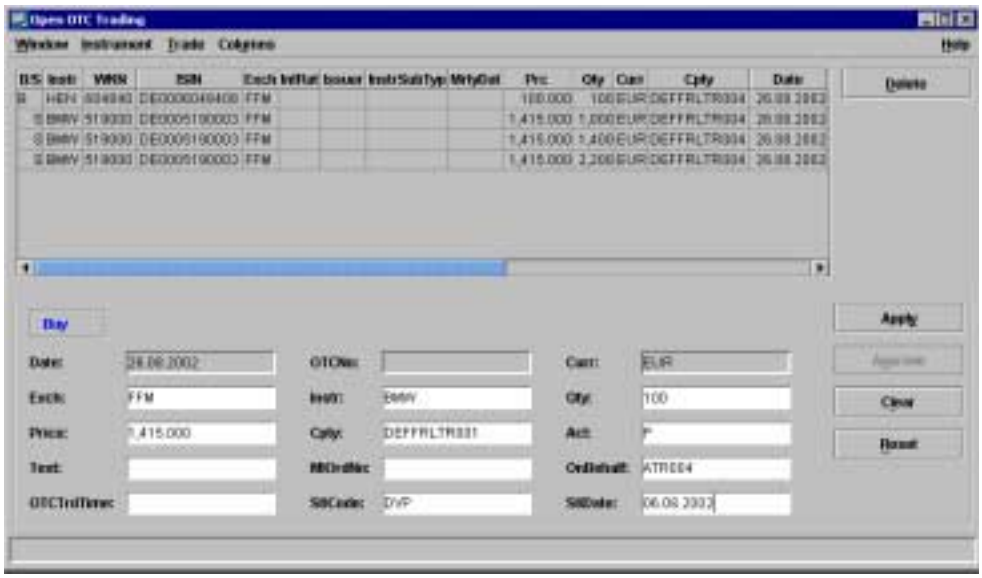


Figure 4.17: *Open OTC Trading* window.

Functionality

The *Open OTC Trading* window allows the user to enter open OTC trades, displays information about trade requests, and allows for approval of an open OTC trade. Open OTC trades have been negotiated outside of Xetra and entered manually into the Xetra trading system. They are visible only to the originator and the approving counterpart, and their respective senior traders. Open OTC trades are displayed as long as they are not approved by the trading counterpart. An 'A' in the column 'Action' indicates that the OTC trade request was originated from another trader with the actual trader ID as counterpart and can be approved. Records are automatically added related to the exchange the user logs in. If the user logs out, the list box automatically removes records related to the exchange logged out from.

The *Open OTC Trading* window is automatically updated on OTC trade entries, deletions, and approvals for both the originator and the approving counterpart. For bond trading, additional information is displayed regarding instrument data and settlement.

The *Open OTC Trading* window is divided into two areas: The *Open OTC Trades* list box and the *OTC Entry Area*. In the *Open OTC Trades* list box the user can see open OTC trades. In the *OTC Entry Area*, the user can enter and approve open OTC trades.

In order to enter a new open OTC trade, the user has to enter a new open OTC trade in the *OTC Entry Area*. When clicking the *Apply* button, a new open OTC trade is submitted to the

back end. The entry fields in the *OTC Entry Area* are not cleared. A newly entered open OTC trade receives an own time stamp and a unique open OTC trade number.

Open OTC trades can be approved by selecting the open OTC trade via double clicking the open OTC trade in the *Open OTC Trades* list box. The values of the Open OTC trade are pre-filled in the *OTC Entry Area* and the *Approve* button is enabled. All fields are display only, except for the *Act*, *MIOrdNo*, and *Text* entry fields. When the user clicks the *Approve* button, the open OTC trade is removed from the *Open OTC Trades* list box of both counterparties and all entry fields are cleared.

The context menu of the *Exch* field lists all exchanges the user is logged into. If the user is only logged into one exchange, the *Exch* field is disabled and displays the exchange the user is logged into. Upon login or logout of an exchange, the context menu of the *Exch* entry field is updated accordingly. In addition, if the user logs out from the selected exchange, the *Exch* field is either set to empty, or filled with the last exchange (if the user is then logged into one exchange only). If the user is logged into three or more exchanges and logs out from one exchange, then the *Exch* entry field is empty and all other fields are disabled until the user enters an exchange in the *Exch* entry field. When the user logs out, the window closes, if the user was logged into only one exchange. The *Exch* field is mandatory and must be filled out before any other entry fields are enabled.

An open OTC trade expires at the end of the current trading day and is then deleted by the system automatically. Only the static part of the profile is displayed in the context menu of the *Instr* entry field. OTC trades are not allowed for basis instruments.

The *Cpty* entry field is validated by the system on the back end, if it is an existing one, concerning the member ID and the user ID.

The quantity of an open OTC trade has to be a multiple of the minimum tradable unit of the instrument. This is also checked by the system when submitting the open OTC trade. The settlement date in the field *StlDat* has to be a date at least two days after the current business day, but not more than 90 calendar days in the future.

The *OTCTrdTime* does not have to be entered. In case nothing is specified, the current time will be entered automatically at the back end.

The open OTC trades are placed into the open OTC trade book, visible only to the entering party, its counterpart and the corresponding senior traders. Once an OTC trade is entered into the open OTC trade book, an OTC trade entry message is disseminated to the originator and the approving counterpart alerting both parties to the open OTC trade request.

The *OnBehalf* entry field enables a senior trader to enter an open OTC trade on behalf of a trader in his subgroup. This field will default to the initiator's ID and will only be modifiable for senior traders.

In order to delete an open OTC trade, the user selects a row in the *Open OTC Trades* list box and clicks the *Delete* button. The row in the *Open OTC Trades* list box is deleted.

The entry fields in the *OTC Entry Area* can be cleared by clicking on the *Clear* button. When clicking the *Reset* button, the entry fields are set back to the values that were saved the last time *Save Settings* was applied.

There is no limit to the number of open OTC trades entered for a specific instrument or by a member. Open OTC trades are not permitted for basis instruments.

Menu

Menu Bar	Item	Description	Short Cut
Window	Save Settings	Save the current window settings.	Ctrl-S
	Close	Close the window without further action.	Shift-F4
Instrument	Select...	Open the *Instrument/Group/Profile Selection* window. Only the *Instrument* tab pane is enabled.	F6
Trade	Apply	Submit the new open OTC trade and display it in the *Open OTC Trades* list box.	
	Delete	Delete the selected open OTC trades.	
	Approve	Approve the open OTC trade that has been entered by your counterpart.	
Columns	Delete columns	Delete the selected column(s) from the display.	Ctrl-D
	Add all columns	Restore the display of all columns.	Ctrl-A
Help	On this window...	Open the *Xetra - Help* window.	F1

Window

Open OTC Trade List Box (OTC Trades Area)	
Column	**Description**
B/S	Display Buy or Sell status: Buy B, Sell S.
Instr	Instrument short name.
WKN	Wertpapierkennnummer.
ISIN	International Security Instrument Number.
Exch	Exchange at which the instrument is being traded.
IntRat	Nominal interest rate (only for bonds and basis instruments).
Issuer	Issuer (only for bonds and basis instruments).
InstrSubTyp	Type of bond.
MrtyDat	Maturity date (only for bonds, warrants, and basis instruments).
Prc	Price of the trade.
Qty	Quantity of the trade.
Curr	Currency (trading currency for instruments listed per unit, denomination currency for instruments listed in percentage).
Cpty	Member and Trader ID of the counterpart of the trade.
Date	Date of the trade.
OTCTrd-Time	Time of the trade.
Text	Free formatted text field for the member internal use.
OTCNo	OTC trade number, generated by the system.
MIOrdNo	Own member internal order number.
Act	Own account type: Agent A, Proprietary P.
Trader	Own trader ID.
Submitter	Submitter of the trade: Only visible for the owner and the submitter of the trade and his senior trader.

only DVP allowed for Eurex Bonds

Open OTC Trade List Box (OTC Trades Area)	
Column	**Description**
StlCod	Settlement Code: Delivery versus payment (default) DVP, Delivery free of payment DFP, Delivery and payment DAP.
StlDat	Settlement date.
Action	Activity flag: A Action required: Approve open OTC trade.

Mouse Usage	Column	Description
SC-L	Any	Select one OTC trade.
DC-L	Any	Select one OTC trade and display its contents in the *Open OTC Entry Area.*
Shift-SC-L	Any	Select more than one subsequent OTC trade which are originated.
Ctrl-SC-L	Any	Select more than one non-subsequent OTC trade.

Buttons (OTC Trades Area)	
Identifier	**Description**
Delete	Delete the highlighted trade from the system - only possible for trades entered by the user.

Trade Entry Field Group (OTC Entry Area)				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Buy / Sell	B	Buy or Sell status of the selected order.	Buy or Sell.	
Date	D	Actual date, automatically entered by the system.	Depends on date format chosen.	
OTCNo	D	OTC trade number, generated by the system.	Max. 7 digits: numeric.	
Curr	D	Currency (trading currency for instruments listed per unit, denomination currency for instruments listed in percentage).		
Exch	EM / D	Exchange at which the instrument is being traded. Display if the user is logged into only one exchange, otherwise it might be selected from a context menu.	Max. 3 characters: alphanumeric.	*
Instr	EM	Instrument short name or Wertpapierkennnummer, or ISIN	Max. 5 characters: alphanumeric or max. 9 characters: alphanumeric or 12 characters: alphanumeric.	* * *

Trade Entry Field Group (OTC Entry Area)				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Qty	EM	Quantity of the trade.	Max. 12 digits, numeric (max. 9 digits and max. 3 decimals). Note: However the display depends on the minimal tradable unit of an instrument. H enters 100 or 2 zeros, if there was another number entered. T enters 1000 or 3 zeros, if there was another number entered. M enters 1000000 or 6 zeros, if there was another number entered.	*
Prc	EM	Price of the trade.	Max. 9 digits: max. 3 decimals (equities and warrants) or max. 5 decimals (bonds), numeric. H enters 100 or 2 zeros, if there was another number entered. T enters 1000 or 3 zeros, if there was another number entered.	*
Cpty	EM	Member and trader ID of the counterpart of the trade.	11 characters: alphanumeric.	
Act	EM	Account type of the member entering the trade: Agent, Proprietary (default).	1 character alphanumeric A, P	*

Trade Entry Field Group (OTC Entry Area)				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Text	EO	Free format text field for members' internal use.	Max. 12 characters: alphanumeric and special characters. (If a text was specified in the *General Settings* window.)	*
MIOrdNo	EO	Member internal order number.	Max. 16 digits: numeric and special characters.	
OnBehalf	EM / D	Trader ID of the trader the user is acting on behalf of (only enabled for senior traders).	6 characters: alphanumeric	
OTCTrdTime	EO	OTC trading time, if empty generated by the system.	HH:MM:SS or HH:MM.	
StlCode	EM	Settlement Code: DVP delivery versus payment (default), DFP delivery free of payment, DAP delivery and payment.	Max. 3 digits: alphanumeric. DVP, DFP, DAP	*
StlDate	EM	Settlement date: Specific date (has to be within the range of today + 2 and today +89 and has to be a real business date). I International (T+3), N National (T+2)	Depends on date format chosen (European or American), I, N	*

only DVP allowed for Eurex Bonds

Buttons (OTC Entry Area)	
Identifier	**Description**
Apply	Submit the new open OTC trade and display it in the *Open OTC Trades* list box.
Approve	Approve the trade entered by your counterpart.
Clear	Clear all entry fields.
Reset	Reset all entry fields to the values saved with *Save Settings.*

4.4.10 Back Office Information Window

Description

The *Back Office Information* window lists all own trades from the current trading day, historical information and settlement instructions generated during Xetra end-of-day processing. Historical information can be inquired for four trading days in the past.

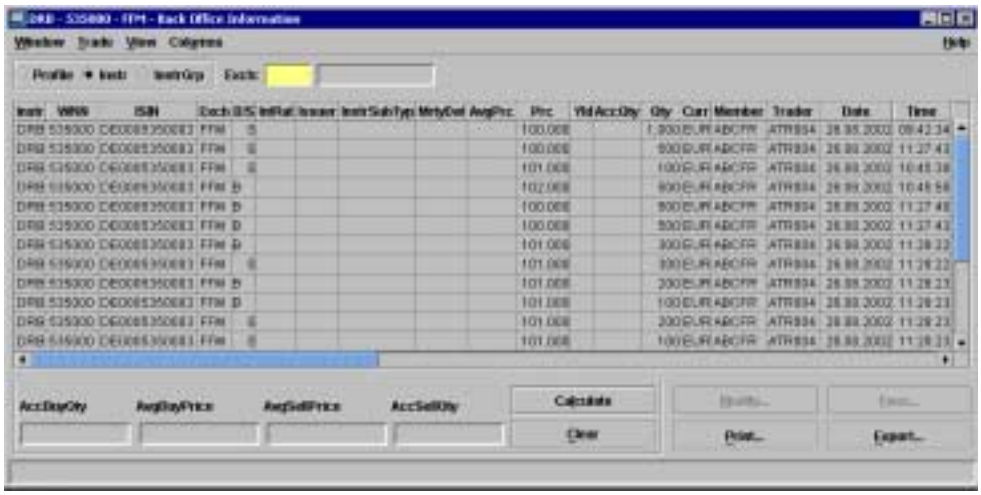


Figure 4.26: *Back Office Information* window.

Functionality

The *Back Office Information* window displays actual and historical information and settlement instructions about own trades across exchanges (including external trades). The window is dynamically updated. Traders can see their trades, senior traders can also see trades of other traders belonging to their subgroup. Back office personnel of non-clearing members can see all trades of their own member, if the resource access level has been specifically set. Clearing members can also see trades from all assigned non-clearing members.

The user can select the main filtering criterion in the *Quick Filter* field group. He can either choose a profile (the default profile will be displayed when choosing the *Profile* radio button), an instrument group, or an instrument. If an instrument is selected the context menu contains the instruments of the static part of the default profile. Before entering an instrument group or an instrument in the *Instrument* entry field, the user needs to specify the exchange. For a profile, the user can narrow his filtering criterion by specifying an exchange in the *Exch* entry field, if he is logged into multiple exchanges. When the user specifies an exchange, then only the orders of the instruments of the chosen exchange are displayed. If he does not specify an exchange, all orders matching the filtering criterion and the logged in exchanges are displayed. If the user is only logged into one exchange, the *Exch* entry field is display only and defaulted to the entry of the logged in exchange. Clicking the *Enter* key applies the filter criterion and resets the *Quick Filter* field group.

All extended filter criteria will be reset to empty when the *Quick Filter* field group is used. If the filter window is opened again after having filtered via the *Quick Filter*, the instrument, instrument group, or profile and the exchange will be shown in the filter window.

For any non-OTC trades and OTC trades entered on behalf of where post trade anonymity (PTA) is switched on (either on instrument or exchange level) no individual counterparty information (member ID, KV number, settlement account and location) will be displayed. In that case, the fields *Cpty*, *CptyKVNo*, *CptyStlLoc*, and *CptyStlAct* will contain generic segment-configurable information. For OTC trades entered on member side, counterparty information is always displayed.

If no trade type is specified in the filter, all trades belonging to the trader are displayed.

The *Trade Maintenance* window is opened by selecting a trade and clicking the *Modify...* button or double-clicking left on a row.

The accumulated quantity and the average price per order book side can be displayed for selected or filtered trades for one instrument by clicking the *Calculate* button. If a single instrument is selected in the filter and no particular trade is selected, *Calculate* displays the accumulated quantities and average prices for all filtered trades. Clicking on the Clear button can clear the selection and the fields in the Calculate field group. The *Calculate* button is enabled, either if only one instrument is filtered or if only trades of one instrument are selected.

Clicking the *Fees...* button opens the *Order Fee Overview* window. Fees are displayed either accumulated per order or per approved OTC trade, except for external trades where no fees are shown.

The user can print all filtered trades by clicking the *Print…* button.

By clicking the *Export...* button the user is able to export all filtered trades to a file. When clicking the *Export…* button or menu item, a file chooser dialog comes up. The user opens the target directory and enters a name of a spreadsheet file, where the list box content is stored. The file format used for the export is the CSV-ASCII-format. The CSV-format can be imported as well as exported by Microsoft Excel. In CSV-format a spreadsheet is stored with one line for each row. Semicolons separate the columns.

If the user logs into an exchange, trades related to that exchange, will be automatically displayed in the window for the selected filter criterion. If the user logs out of an exchange, trades related to that exchange will be removed from the window.

The window automatically closes if the user is not logged into any exchanges, which defines the filter criterion (instrument, instrument group or profile).

Menu

Menu Bar	Item	Description	Short Cut
Window	Save Settings	Save the current window settings.	Ctrl-S
	Print...	Print all filtered trades.	Ctrl-P
	Export...	Export all filtered trades to a file.	Ctrl-E
	Close	Close the window without further action.	Shift-F4
Trade	Modify...	Open the *Trade Maintenance* window to modify the selected trade.	
	Fees...	Open the *Order Fee Overview* window to inquire the fees for the selected trade(s).	
	Clear	Clear the selection in the list box and clear the display fields.	
	Calculate	Calculate the average price and the accumulated volume of the selected trades or the filtered trades.	
View	Filter...	Open the *Back Office Information Filter* window to filter the displayed trades according to the specified criterion.	Ctrl-F
Columns	Delete columns	Delete the selected column(s) from the display.	Ctrl-D
	Add all columns	Restore the display of all columns.	Ctrl-A
Help	On this window...	Open the *Xetra - Help* window.	F1

Window

Quick Filter Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Profile	S	Select a profile as filter criterion.	Default.	
Instr	S	Select a single instrument as filter criterion.		
InstrGrp	S	Select an instrument group as filter criterion.		
Exch	EM / EO / D	Exchange at which the instrument is being traded. It is a display only field if the user is logged into only one exchange. The field is mandatory if *Instr* or *InstrGrp* is selected and optional for profiles.	3 characters: alphanumeric.	*
Instrument field	EM	Instrument short name or Wertpapierkennnummer, or ISIN, or Instrument Group ID, or Profile ID.	Max. 5 characters: alphanumeric and special, 1st alpha or max. 9 characters: alphanumeric or 12 characters: alphanumeric or max. 4 characters: alphanumeric for Instrument Group ID or max. 20 characters: alphanumeric and special.	* * * *

Back Office Information List Box	
Column	**Description**
Instr	Instrument short name.
WKN	Wertpapierkennnummer.
ISIN	International Security Identification Number.
Exch	Exchange at which the instrument is being traded.
B/S	Display Buy or Sell status: B = Buy, S = Sell.
IntRat	Coupon rate (only for bonds and basis instruments).
Issuer	Issuer (only for bonds and basis instruments).
InstrSubTyp	Instrument Subtype (only for bonds and basis instruments).
MrtyDat	Maturity date (only for bonds, warrants, and basis instruments).
AvgPrc	Average price of underlying executions (only for netted trades).
Prc[a]	Price of the trade (for netted trades this will be the last price of the last matching transaction).
Yld	Yield (only for bonds and basis instruments).
AccQty	Accumulated quantities of underlying executions (only for netted trades).
Qty[b]	Quantity of the trade (for netted trades this will be the quantity of all orders within one price and matching transaction).
Curr	Currency (trading currency for instruments listed per unit, denomination currency for instruments listed in percentage).
Member	Member ID.
Trader[c]	Trader ID.
Date	Date of the trade execution.
Time	Time of the trade.
Cpty[d]	Member ID of the counterpart of the trade.
TrdNo	Trade ID.
Suffix[e]	A unique number which signals that details of the trade have been modified.

Back Office Information List Box	
Column	**Description**
NetTyp	Netting Type: Price Level = P, Order Level = O, End of day settlement instructions S, None Blank.
AccMktVal[f]	Accumulated market valuations of underlying executions (only for netted trades).
MktVal[g],[h]	Market Value of the trade (for netted trades this will be *MktVal* of last partial execution).
StlAmt[i]	Settlement amount of the trade.
AccrInterest[j]	Accrued interest of the trade (only for bonds).
AccrIntDays	Accrued interest days of the trade (only for bonds).
DevIntPay	Deviating interest payment (only for bonds).
MIOrdNo	Member internal order number.
Act	Account Type: Agent = A, Proprietary = P, Designated Sponsor = D, Liquidity Manager = Q, Issuer = I, Liquidity Provider = L, BEST Executor = E.
Text	Free formatted text field for the members' internal use.
OrderNo	Exchange order number (not for OTC trades).
P/F	The order completion flag indicates whether the underlying order has been partially ('P') or fully ('F') executed. It is left blank for trades where no information about the order completion status is available (e.g. OTC trades).
ExecID	Member ID of the BEST Executor the order has been sent to within Xetra.
KVNo	Kassenvereinsnummer.
CCPCM	Equity CCP Clearing Member ID.
CM	Clearing/Settlement Member ID.
StlLoc	Settlement location.

Back Office Information List Box	
Column	**Description**
StlAct	Settlement account.
StlDate	Settlement date of the trade.
StlCurr	Trading currency (which is also valid for settlement).
StlCode	Settlement code of the trade: DVP delivery versus payment (default), DFP delivery free of payment, DAP delivery and payment.
CptyKVNo	Kassenvereinsnummer of the counterparty.
CptyCM	Clearing/Settlement Member ID of the counterparty.
CptyStlLoc	Settlement location of the counterparty.
CptyStlAct	Settlement account of the counterparty.
TrdType	Type of the trade: Xetra trade XP, Xetra BEST trade XB, OTC trade OTC, External trade EXT.
OTCTrd-Time	OTC trade time.
GuTu	Give up/Take up indicator: Y Trade is in Give up/Take up process, “ “ Trade is not in Give up/Take up process.
ExchRat	Exchange rate between trading and denomination currency.

a.Initiallized for settlement instructions
b.Initiallized for settlement instructions
c.Initiallized for settlement instructions
d.Field will contain only generic segment-configurable strings if post trade anonymity (PTA) or the instrument being tradedis switched on and if it is a non-member OTC trade.
e.Initiallized for settlement instructions
f.Field is filled with netted value of underlying partial executions if trade is netted
g.Initiallized for settlement instructions
h.Initiallized for Basis instruments
i.Initiallized for Basis instruments
j.Field is filled with netted value of underlying partial executions if trade is netted

Mouse Usage	Column	Description
SC-L	Any	Select one trade.
SC-L	Instr header	Select all displayed trades.
Ctrl-SC-L	Any	Select more than one non subsequent trade.
Shift-SC-L	Any	Select more than one subsequent trade.
DC-L	Any	Open the *Trade Maintenance* window and display parameters for the selected trade.

Calculation Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
AccBuyQty	D	Accumulated volume of all displayed or selected trades where the trader is the buyer.		
AvgBuyPrice	D	Average price of all displayed or selected trades where the trader is the buyer.		
AvgSellPrice	D	Average price of all displayed or selected trades where the trader is the seller.		
AccSellQty	D	Accumulated volume of all displayed or selected trades where the trader is the seller.		
Calculate	B	Calculate the average price and the accumulated quantities of the selected or filtered trades.		
Clear	B	Clear the selection in the list box and clear the display fields.		

Buttons	
Identifier	**Description**
Modify...	Open the *Trade Maintenance* window to modify a trade selected in the list box of the *Back Office Information* window.
Print...	Prints all displayed trades.
Fees...	Open the *Order Fee Overview* window to see the fees for all the selected trades.
Export...	Exports all filtered trades to a file.

4.4.11 Back Office Information Filter Window

Description

The *Back Office Information Filter* window allows the user to specify filter criterion for trades displayed in the *Back Office Information* window.

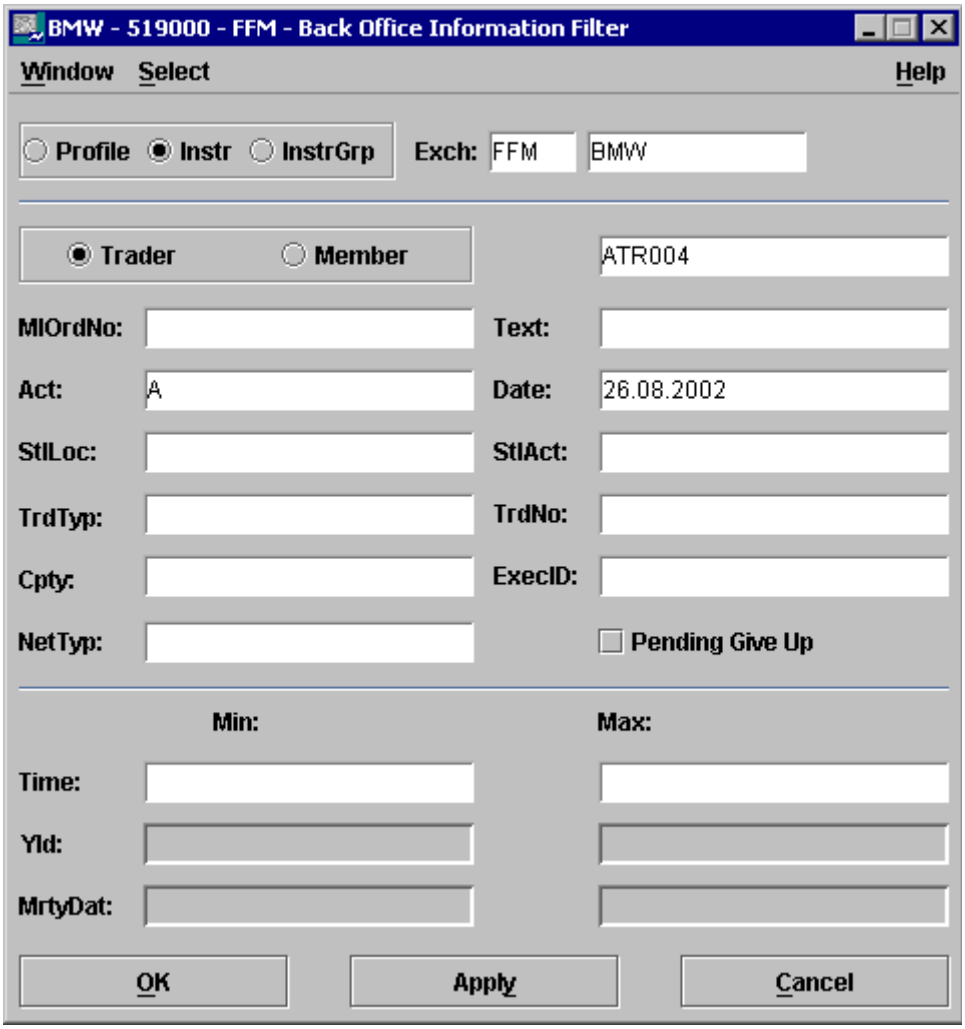


Figure 4.27: *Back Office Information Filter* window.

Functionality

The *Back Office Information Filter* window can be accessed via the *Filter...* item of the *View* menu of the *Back Office Information* window. Within the *Back Office Information Filter* window, trade filter criteria can be specified in order to modify the display of trades in the *Back Office Information* window. The instrument short name and the Wertpapierkennnummer of the currently selected instrument or the profile name are always displayed in the window header. Within the radio button group the user can specify the filter criterion. The entry field next to the first radio button group is the *Exch* field. The entry field next to the *Exch* field allows defining

the specific profile (if *Profile* is selected the default profile is displayed), an instrument (if *Instr* is selected), or a specific instrument group (if *InstrGrp* is selected) as a filter.

The *Trader* field contains the trader ID by default. This field is only enabled for senior traders. Senior traders are allowed to enter the trader ID of traders and other senior traders within their subgroup to display trades of different traders. To filter for the whole subgroup, the subgroup name (first three characters of user ID) has to be entered by the senior trader. Back office personnel of non-clearing members can filter all trades of their own member, if the resource access level has been specifically set. Clearing members can filter trades of their assigned non-clearing members. Trades may be filtered according to exchange by entering the desired exchange ID into the *Exch* field. The *Exch* field lists all exchanges the user is logged into. If the user is only logged into one exchange, the *Exch* field is display only and displays the exchange the user is logged into. Upon login or logout event, the context menu is updated accordingly. In addition, if the user logs out from selected exchange, the *Exch* field is either set to empty, or filled with the last exchange (if the user is logged into one exchange only). The window closes if the user was logged in only to one exchange. The *Exch* field is mandatory when an instrument or an instrument group is used as a filter criterion. When the exchange is invalid, or is mandatory, all other fields are disabled.

- If one exchange is selected, the *Trader / Member* field:
  - Is pre-filled with the subgroup of the user logged into that exchange and has to be filled with at least a subgroup ID if the user is a senior trader.
  - Is display only and filled with the user logged into that exchange if the user is not a senior trader.
- If no exchange is selected, the *Trader* field is enabled and must be filled out before applying the filter.
- If a profile is selected and the user is logged into multiple exchanges and no exchange has been selected, the *Trader* field is enabled (optional and empty). If no user ID is entered, the profile is evaluated for all active exchanges and all own trades of the trader will be displayed. If a user ID is entered which is the same for more than one exchange, all (own) trades for the exchanges the user ID applies for will be displayed.

Only the static part of the default profile is displayed in the context menu, if *Instr* is selected.

Additionally, filter criteria can be set concerning *MIOrdNo*, *Text*, *Act*, *Date, StlLoc*, *StlAct, TrdTyp, TrdNo, Cpty, ExecID, NetTyp,* and *Time.* Pending give up trades can be individually filtered by checking the *Pending Give Up* checkbox. Also, for bonds the filter criteria *Yield* and for bonds and basis *MrtyDat* are offered. All entry fields are validated against their corresponding formats. There is also a plausibility check, if the *Min* fields are greater than the *Max* fields.

The window does not have a message bar. Exception codes are displayed in the *Back Office Information* window.

Menu

Menu Bar	Item	Description	Short Cut
Window	Close	Close the window without further action.	Shift-F4
Select	Instr/Grp/ Prof...	Open the *Instrument/Group/Profile Overview* window.	F6
Help	On this window...	Open the *Xetra - Help* window.	F1

Window

Quick Filter Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Profile	S	Select the default profile as filter criterion. The *Instrument* field displays the name of the default profile.	Default.	
Instr	S	Select a single instrument as filter criterion. The *Instrument* field is enabled and mandatory.		
InstrGrp	S	Select an instrument group as filter criterion. The *Instrument* field is enabled and mandatory.		
Exch	EM / EO / D	Exchange at which the instrument is being traded. It is a display only field if the user is logged into only one exchange. The field is mandatory if *Instr* or *InstrGrp* is selected and optional for profiles.	3 characters: alphanumeric.	*

Quick Filter Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Instrument field	EM	Instrument short name or Wertpapierkennnummer, or ISIN, or Instrument Group ID, or Profile ID.	Max. 5 characters: alphanumeric and special, 1st alpha or max. 9 characters: alphanumeric or 12 characters: alphanumeric or max. 4 characters: alphanumeric for Instrument Group or max. 20 characters: alphanumeric and special.	* * * * *

Back Office Information Filter Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Trader	S	Select trader as filter criterion.	Default.	
Member	S	Select member as filter criterion.		
Trader / Member	EM / D	Member ID / Trader ID (for senior traders only). Display only for normal traders. Subgroup ID (3 characters) has to be specified to see the whole subgroup.	3 or 6 characters: alphanumeric.	
MIOrdNo	EO	Member internal order number.	Max. 16 characters: alphanumeric and special characters.	
Act	EO	Account type: Agent, Proprietary, Designated Sponsor, Liquidity Manager, Issuer, Liquidity Provider, BEST Executor.	1 character: alphanumeric; A, P, D, Q, I, L, E.	
Date	EM	Date of the trade execution (available are only the current trading day and the last four business days).	Depends on date format chosen.	*
Cpty	EO	Member ID of the counterpart of the trade. For trades in instruments with post trade anonymity, Cpty is only a valid filter criterion if TrdTyp 'OTC' is selected.	Max. 5 characters: alphanumeric.	
Text	EO	Free format text field for members' internal use.	Max. 12 characters, alphanumeric and special characters.	* If a text was specified in the *General Settings* window.
StlLoc	EO	Settlement Location.	3 characters, alphanumeric.	

Back Office Information Filter Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
StlAct	EO	Settlement Account.	1 to 10 characters: alphanumeric.	
TrdTyp	EO	Type of Trade: Xetra trade Xetra BEST trade OTC trade External trade	Max. 3 characters: alphanumeric. XP XB OTC EXT	*
TrdNo	EO	Exchange trade number.	Max. 7 digits: numeric.	
ExecID	EO	Member ID of the BEST Executor the order has been sent to within Xetra.	Max. 5 characters: alphanumeric.	
NetTyp	EO	Netting Type: Price Level P, Order Level O, None.	1 character: alphanumeric; P, O.	*

Pending Give Up Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Pending Give Up	S	Filters all pending give up trades.		

Time Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Min	EO	Lower boundary of entry time of the time frame for the filter.	HH:MM:SS or H:M.	

Max	EO	Upper boundary of entry time of the time frame for the filter.	HH:MM:SS or H:M.	

Yield Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Min	EO	Lower boundary of yield (only for bonds, ignored for other instrument types).	2 digits, 4 decimals numeric.	
Max	EO	Upper boundary of yield (only for bonds, ignored for other instrument types).	2 digits, 4 decimals numeric.	

Maturity Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Min	EO	Lower boundary of maturity date for the filter (only used for bonds and basis instruments, ignored for warrants, and equities).	Depends on date format chosen.	*
Max	EO	Upper boundary of maturity date for the filter (only used for bonds and basis instruments, ignored for warrants, and equities).	Depends on date format chosen.	*

Buttons	
Identifier	**Description**
OK	Retrieve the selected data and close the *Back Office Information Filter* window.
Apply	Apply the selected filter criterion to the *Back Office Information* window and leave the *Back Office Information Filter* window open.
Cancel	Close the window without further action.

4.4.12 Trade Maintenance Window

Description

The *Trade Maintenance* window allows a user to modify certain trade details and to give up a trade. The user can give up a trade by selecting the *Give Up Trade* check box, entering the take up member ID, and then clicking the *Submit* or *Apply* button.

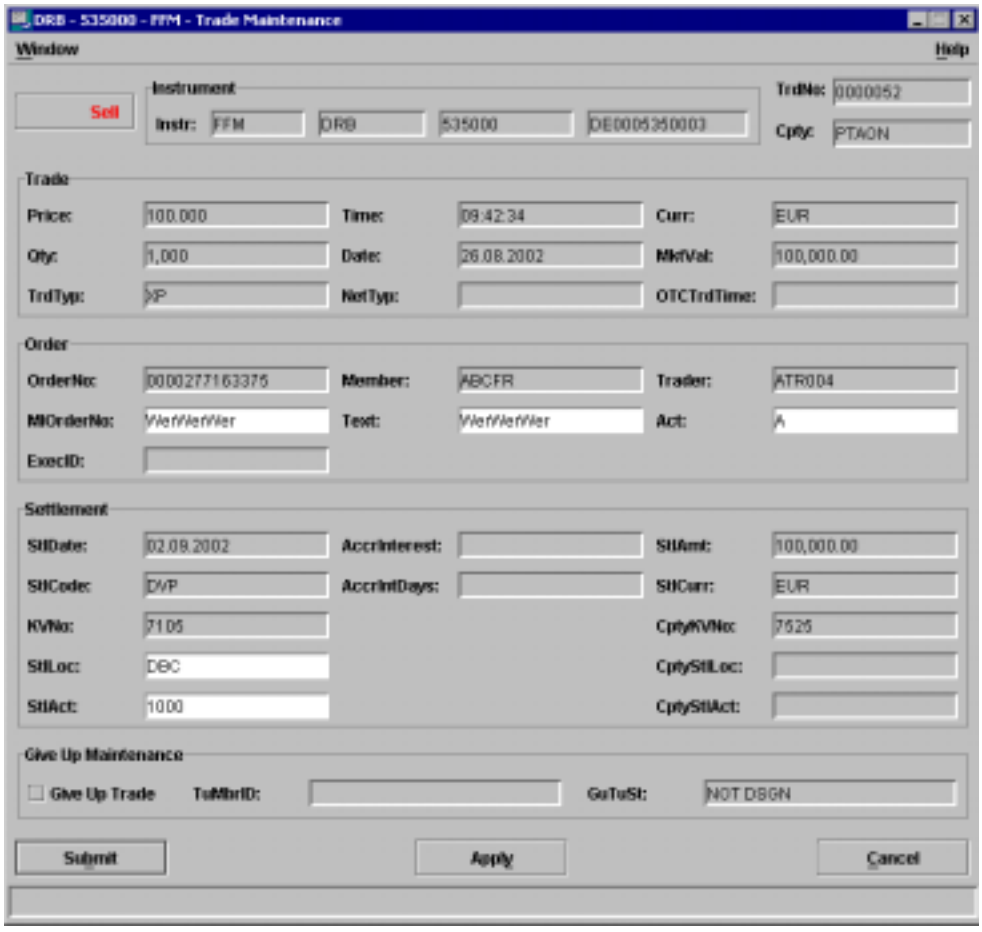


Figure 4.28: *Trade Maintenance* window.

Functionality

Following fields can be modified, all other fields are display only:

- The user can modify the settlement location and the settlement account.
- The member internal order number and the text can be modified if the status of the trade is 'NOT DESIGNATED'.
  The user can also modify the account field, but neither changes to 'D' (Designated Sponsor) or 'Q' (Liquidity Manager) for OTC trades, nor changes from and to 'E' (BEST Executor), 'I' (Issuer), nor 'L' (Liquidity Provider) are supported. Account modifications

for Xetra BEST trades are not allowed. The user can enter the designated member who should take up the trade. If the Act field is changed, fees will not be transferred to the destination account. If the account type is changed to a value, which is in combination with the netting type not allowed for the member, the modification will be rejected by the system and result in an error message.

If the post trade anonymity (PTA) is switched on and it is a non-member OTC trade *Cpty, CptyKVNo, CptyStlAct and CptyStlLoc* will contain only generic segment-configurable strings.

Trade modification and trade give up are not supported for trades in basis instruments or for historical and external trades. All fields are display only in this case. Give up is only possible from the account type 'A' (Agent).

Menu

Menu Bar	Item	Description	Short Cut
Window	Save Settings	Save the current window settings.	Ctrl-S
	Close	Close the window without further action.	Shift-F4
Help	On this window...	Open the *Xetra - Help* window.	F1

Window

Instrument Field Group Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Buy/Sell	B	Buy or Sell status of the selected executed order (disabled).		
Exch	D	Exchange at which the instrument is being traded.		
Instr	D	Instrument short name, Wertpapierkennnummer, International Security Identification Number		

Trader Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
TrdNo	D	Exchange trade number.		
Cpty	D	Member ID of the counterpart of the trade. Field will contain only a generic segment-configurable string if post trade anonymity (PTA) is switched on and if it is a non-member OTC trade.		

Trade Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Price	D	Price of the trade.		
Time	D	Time of the trade.		
Curr	D	Currency (trading currency for instruments listed per unit, denomination currency for instruments listed in percentage).		
Qty	D	Quantity of the trade.		
Date	D	Date of the trade.		
MktVal	D	Market value of the trade. Blanked out for basis instruments.		
TrdTyp	D	Type of the trade: Xetra trade, Xetra BEST trade, OTC trade, External trade.	 XP, XB, OTC, EXT.	
NetTyp	D	Order Level Netting, Price Level Netting, Settlement Instruction, None.	O, P, S, Blank.	
OTCTrd-Time	D	OTC Trade Time.		

Order Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
OrderNo	D	Exchange unique order number.		
Member	D	Member ID (own side).		
Trader	D	Trader ID (own side).		
MIOrderNo	EO / D	Member internal order number.	Max. 16 characters: alphanumeric.	
Text	EO / D	Free format text field for members' internal use.	Max. 12 characters: alphanumeric.	*
Act	EM/D	Account type: Agent, Proprietary, Designated Sponsor, Liquidity Manager, Issuer, Liquidity Provider, BEST Executor.	1 character: A, P, D, Q, I, L, E.	*
ExecID	D	Member ID of the BEST Executor the order has been sent to within Xetra.		

Settlement Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
StlDate*	D	Settlement date of the trade.		
AccrInterest	D	Accrued interest of the trade (only for bonds).		
StlAmt*	D	Settlement amount of the trade.		
StlCode*	D	Settlement code of the trade: DVP delivery versus payment (default), DFP delivery free of payment, DAP delivery and payment.		
AccrInt-Days	D	Accrued interest days of the trade (only for bonds).		
StlCurr	D	Trading currency (which is also valid for settlement).		
KVNo	D	Kassenvereinsnummer.		
CptyKVNo	D	Kassenvereinsnummer of the counter-part. Fields will contain only generic exchange-configurable strings if post trade anonymity (PTA) for the instrument being traded is switched on and if it is a non-member OTC trade.		
StlLoc	EM / D	Settlement location chosen by user.	3 characters: alphanumeric.	
StlAct	EM / D	Settlement account chosen by user.	Max. 10 charac-ters: alphanumeric.	
CptyStlLoc	D	Settlement location of the counterpart. Fields will contain only generic segment-configurable strings if post trade anonym-ity (PTA) for the instrument being traded is switched on and if it is a non-member OTC trade.		
CptyStlAct	D	Settlement account of the counterpart. Fields will contain only generic segment-configurable strings if post trade anonym-ity (PTA) for the instrument being traded is switched on and if it is a non-member OTC trade.		

* Blanked out for basis instruments.

Give up Maintenance Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Give Up Trade	S	Gives up the selected trade.		
TuMbrID	EM / D	Member ID of the designated take up member. Field will be disabled when trade not selected for Give up.	Max. 5 characters: alphanumeric.	
GuTuSt	D	Give up / take up status of the trade: Pending Give up Approval, Pending Take up, Not Designated.	 PGA, PTU, NOT DSGN.	

* Blanked out for basis instruments

Buttons	
Identifier	**Description**
Submit	Submit the changes and close the *Trade Maintenance* window.
Apply	Apply the changes and leave the *Trade Maintenance* window open with the entered data.
Cancel	Close the window without further action.

5.2.5 Daily Trade Confirmation RPTTC810

RPTTC810	Daily Trade Confirmation
Short Description: This report contains an inventory of all trades and settlement instructions of a member and all non-clearing members assigned to this member. For the current day the report shows all unmodified, modified, reversed, given up, taken up, Xetra matched trades, Xetra BEST matched trades, approved OTC trades, and external trades.	
Restrictions: None.	
Notes on the contents: A new page is started each time the member, settlement account, or instrument changes. The report is sorted by member, settlement account, instrument, trader, and then the singles rows by trade id, suffix and time. Totals of executed trades are summed up per trader and member. If neither Post Trade Anonymity (PTA) nor PTA with Central Counterparty (CCP) is selected for the traded instrument, counterpart information is contained in this report. In case of PTA or CCP the counterparty attributes (member ID, settlement account and KV number) are overwritten by a configurable value. Two different transaction entry types are distinguished: Type A (single transaction): These contain execution price, execution quantity, single fee, single settlement amount, and single accrued interest. Type B (summarization of several single transactions): These contain average price, accumulated quantity, accumulated fee, accumulated settlement amount and accumulated accrued interest. All possible transactions are listed below: Orders can only be executed in Xetra BEST or in the order book, but not in both.	

Unmodified individual trades: One single entry of type A is listed.
Modified individual trades: A new updated entry of type A is displayed with transaction type "M".
Reversed individual trades: New entry of type A, with exact same value marked with transaction type "R" is listed. Previous entry remains.
Reversed price level netted trades: New single entries of type A for all partial executions, which are reversed, with transaction type "R" are listed.
Reversed order level netted trades: New single entries of type A for all partial executions, which are reversed, with transaction type "R" are listed.
Given up individual trades: Single trade is redisplayed as type A with transaction type "G".
Given up price level netted trades: Additionally, single entry of type A per price level netted position is redisplayed with transaction type "G".
Given up order level netted trades: A summarizing entry of type B containing all partial executions, which are given up, is redisplayed with transaction type "G".
Taken up individual trades: The same record as given up member's record is displayed as type A marked with type "T".
Taken up price level netted trades: The same single entry as give up member's record is displayed as type A marked with transaction type "T".
Taken up order level netted trades: The same summarizing entry as give up member's record is displayed as type B marked with transaction type "T".

RAWTC810	Daily Trade Confirmation - Raw Data
Short Description: This report contains information mentioned below. It is, however, unformatted, i.e., no page formatting, column headers and totals are displayed.	

TC810		Daily Trade Confirmation		
STD	**RAW**	**REF**		**FIELD NAME**
X	X	1	CLMBR	Clearing/Settlement Member.
X	X	2	STL.LOC	Settlement Location of the clearing member.
X	X	3	STL.ACCT	Settlement Account of the clearing member.
X	X	4	CTC UNT	The contract units of the instrument. For non-equities, the value of this field is always "1".
X	X	5	MEMBER	Identification of the member.
X	X	6	CCPCLGMBR	Identification of the Equity CCP Clearing Member. The field is filled only when a trade is a CCP trade (RAWTC810) respectively when at least one CPP trade in the instrument exists for the member (STDTC810). A CCP trade is a non-OTC trade in an instrument with Post Trade Anonymity set to CCP instrument. For all other cases the value of this field is always spaces.

TC810		Daily Trade Confirmation		
STD	**RAW**	**REF**		**FIELD NAME**
X	X	7 8 9 10	INSTRUMENT	The instrument identification, containing: Short Name: Short name of the instrument Long Name: Long name of the instrument WKN: Wertpapierkennnummer of the instrument ISIN: The international securities identification number of the instrument.
X		11	DEN CURR	Denomination currency.
X		12	STL CURR	Settlement currency.[2]
X	X	13	EXEC TIME	Execution time of the trade (in case of OTC trades equal to the approval time).
X	X	14	TRADER	Identification of the trader.
X	X	15	EXE ID	Member ID of the BEST Executor the order has been sent to, if no *EXE ID* entered, the field is left blank.
X	X	16	TRADE NUMBER	Trade number uniquely identifying the trade.
X	X	17	SFX	Trade number suffix (counting trade modifications, trade reversals and netting).
X	X	18	TYP	Indicates regular trade execution (" "), modified trade ("M"), reversed trade ("R"), given up trade ("G"), taken up trade ("T"), and the summarized position ("S").
X	X	19	ORIGIN	Indicates a Xetra matched trade (" "), external trade ("E"), OTC trade ("O"), or Xetra BEST matched trade ("B").
X	X	19	CROSSING INDICATOR	Indicates a crossed trade (“X” or “ “)

TC810		Daily Trade Confirmation		
STD	**RAW**	**REF**		**FIELD NAME**
X	X	20	STL	Indicates the settlement instructions ("S"). If the last transaction for a trade is of type ("M"), ("T"), ("S"), or a single execution (" "), this transaction will be marked with settlement type ("S"). Otherwise, if the last transaction is of type (" ") or ("R"), an additional Settlement line is added, which contains the final values and will be identified by transaction type ("S") and settlement type ("S").
X	X	21	ISIN	The instrument ISIN code for which the order was entered (e.g., "BC…" for a Block Crossing Instrument ISIN that has been mapped to the corresponding reference market ISIN during netting).
X	X	23	MEMBER INT ORDER NUMBER	Member Internal Order Number.
X	X	22	ORDER NUMBER	Order ID of the order (Xetra matched trades and Xetra BEST matched trades only). For netted trades, this field is blanked out.
X	X	24	TEXT	Free format text field for members' internal use (displayed in a separate row if not empty).
X	X	25	ACT TYP	The account type on which the order/quote was entered: 'P1' Proprietary, 'A1' Agent, 'D1' Designated Sponsor, 'I1' Issuer, 'L1' Liquidity Provider, 'Q1' Liquidity Manager, 'E1' BEST Executor.
X	X	26	B/ S	The buy or sell indicator of the order, quote, OTC trade, BEST order or BEST quote.
X	X	27	NET TYP	Netting flag of the order: 'O' (Order level netting), 'P' (Price level netting), ' ' (Regular).
X	X	28	EXEC QUANTY	Type A entry: Executed quantity of trade. Type B entry: Accumulated quantity of underlying transactions.

TC810		Daily Trade Confirmation		
STD	**RAW**	**REF**		**FIELD NAME**
X	X	29	PRICE	Type A entry: Price at which the instrument has been bought or sold (execution price). Type B entry: Average price of underlying transactions.
X	X	30	TRANS FEES	Type A: Trade fee for executed order / Transaction fee for modification and reversal. Type B: Accumulated fee for underlying transactions.
X	X	31	FEE CURRENCY	Currency of the fee amount printed.
X	X	32	STL AMT	Type A entry: Settlement amount resulting from the trade (for bonds including accrued interest). [2] Type B entry: Accumulated settlement amount resulting from underlying transactions (for bonds including accrued interest). [2]
X	X	33	ACCR INT	Type A entry: Accrued interest payment resulting from the trade is displayed for bond trades.[2] Type B entry: accumulated accrued interest payment resulting from underlying transactions.[2]
X	X	34	STL DATE	Settlement Date.[2]
X	X	35	STL LOC	Settlement Location of the trade counterparty.[1, 2]
X	X	36	CPTY	Identification of the counterparty of the trade.[1]
X	X	37	STL ACCT	Settlement Account of the trade counterparty.[1]
X		38	TRADER TOTAL INSTRUMENTS BOUGHT	Accumulated quantity bought (including on-exchange trades, approved OTC trades, and external trades) in the instrument for the trader.

TC810		Daily Trade Confirmation		
STD	**RAW**	**REF**		**FIELD NAME**
X		39	TRADER TOTAL INSTRUMENTS SOLD	Accumulated quantity sold (including on-exchange trades, approved OTC trades, and external trades) in the instrument for the trader.
X		40	MEMBER TOTAL INSTRUMENTS BOUGHT	Accumulated quantity bought (including on-exchange trades, approved OTC trades, and external trades) in the instrument for the member.
X		41	MEMBER TOTAL INSTRUMENTS SOLD	Accumulated quantity sold (including on-exchange trades, approved OTC trades, and external trades) in the instrument for the member.
	X		SETTLEMENT CODE	Code indicating the settlement method.[2]
	X		OTC ENTRY TIME	Time of negotiation of the OTC trade.
	X		COUNTERPARTY KV NUMBER	Kassenvereins number of the counterparty.[1]
	X		ACCRUED INTEREST DAYS	Number of days used for accrued interest calculation.[2]

[1] Not displayed if PTA or CCP is selected. Instead, a configurable value is provided. PTA and CCP are not possible for member OTC trades.
[2] Not for basis instruments.

Example: (page 1/3)

```
          1         2         3         4         5         6         7         8         9        10        11        12        13
 0123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|XETRA                                      DAILY TRADE CONFIRMATION                                                  PAGE:        1
02|RPTTC810                                                                                                        AS OF DATE: 30-07-01
03|                                                                                                                  RUN DATE: 30-07-01
04|DEVELOPMENT ONLY
05|CLGMBR: BBGFR  (1)  STL LOC   : DBC  (2)  STL ACT  :  1000    (3)                          CTC UNT :    1  (4)
06|MEMBER: ABCFR  (5)  INSTRUMENT: DRB   DRESDNER BANK AG NA O.N.       000535000  DE0005350003  DEN CURR:      STL CURR:  EUR
07|CCPCLGMBR: DEFFR (6)     (7)    (8)       (23)                    (9)        (10)          (11)           (12)       (34)
08| (13)   (14)    (16)          TYP(18)ISIN/(21)   MEMBER INT.        (26)       (28)          (30)
09|  EXEC   TRADER TRADE    (17) ORI(19)ORDER (22)  ORDER NUMBER/ ACT B/ NET    EXEC QUANTY/ TRANS FEES/      STL AMT/  DATE/ CTPY/
10|  TIME   EXE ID NUMBER   SFX  STL(20)NUMBER      TEXT (24)     TYP S  TYP          PRICE  FEE CURRENCY     ACCR INT  STL LOC/ ACCT
  |         (15)                                                  (25)   (27)          (29)   (31)              (32)  (35)     (37)
11|-------- ------ ------- ----- --- ------------ -------------- ----- ---- --------------- -------------- ------------ -------------
12|15:14:56 ATR001 0000004 00000     DE0005350003                  A1 S             100.000        3.00        10000.000 06.08 CCP
13|                              S     277163259 No netting                      100.00000         EUR            0.000
14|15:14:56 ATR001 0000005 00000     DE0005350003                  A1 S             100.000        3.00        10000.000 06.08 CCP
15|                                   277163260                                 100.00000         EUR            0.000
16|15:14:56 ATR001 0000005 00001  M  DE0005350003 0000004711000000 A1 S             100.000        3.00        10000.000 06.08 CCP
17|                              S     277163260 Mod MIOrdNo                     100.00000         EUR            0.000
18|15:20:14 LTR111 0000011 00000     DE0005350003 OLN One Partial  A1 B  O          100.000        3.00        10000.000 07.08 CCP
19|                                   277163266                                 100.00000         EUR            0.000
20|15:20:14 LTR111 0000011 00001  R  DE0005350003                  A1 B  O          100.000        0.00        10000.000 07.08 CCP
21|                                   277163266                                 100.00000         EUR            0.000
22|                                     ***TRANSACTION ENTERED BY EXCSPV ON BEHALF OF DEFFR***
23|15:20:14 LTR111 0000011 00001  S  DE0005350003                  A1 B  O            0.000        3.00            0.000 07.08 CCP
24|                              S     277163266                                   0.00000         EUR            0.000
25|
26|                                          TRADER TOTAL INSTRUMENTS BOUGHT           0.000 (37)
27|                                          TRADER TOTAL INSTRUMENTS SOLD           200.000 (40)
28|                                                                  ---------------
```

Short description of the example:

Line 01 – 10 Header containing member, settlement location, account and currency and instrument information

Line 11 – 12 Not netted, not modified, settled trade

Line 13 – 16 Not netted, modified, settled trade

Line 17 – 23 Order level netted trade with one partial, fully reversed

Line 25 – 27 Trade totals: number of instruments bought/sold

Example: (page 2/3)

```
          1         2         3         4         5         6         7         8         9         10        11        12        13
 0123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|XETRA                                        DAILY TRADE CONFIRMATION                                                PAGE:        2
02|RPTTC810                                                                                                    AS OF DATE: 30-07-01
03|                                                                                                              RUN DATE: 30-07-01
04|DEVELOPMENT ONLY
05|CLGMBR: BBGFR       STL LOC   : DBC       STL ACT  :  1000                                  CTC UNT :    1
06|MEMBER: ABCFR       INSTRUMENT: LHA   LUFTHANSA AG VNA              000823212  DE0008232125  DEN CURR:      STL CURR:  EUR
07|CCPCLGMBR: DEFFR
08|                            TYP    ISIN/       MEMBER INT.                                                              STL
09|  EXEC   TRADER TRADE         ORI    ORDER       ORDER NUMBER/ ACT B/ NET    EXEC QUANTY/  TRANS FEES/       STL AMT/  DATE/ CTPY/
10|  TIME   EXE ID NUMBER   SFX  STL    NUMBER      TEXT          TYP S  TYP           PRICE  FEE CURRENCY      ACCR INT  STL LOC/ ACCT
11|-------- ------ ------- ----- --- ------------ --------------- ----- ---- --------------- -------------- ------------- -------------
12|15:19:43 ATR001 0000010 00000     DE0008232125 OLN 1. Partial   P1 S  O           300.000        3.00        30000.000 07.08 CCP
13|                                     277163265                                 100.00000         EUR           0.000
14|15:20:16 ATR001 0000010 00002     DE0008232125 OLN with PLN     P1 S  O           200.000        2.00        20000.000 07.08 CCP
15|                                     277163265                                 100.00000         EUR           0.000
16|15:20:16 ATR001 0000010 00003  R  DE0008232125                  P1 S  O           100.000        0.00        10000.000 07.08 CCP
17|                                     277163265                                 100.00000         EUR           0.000
18|                                       ***TRANSACTION ENTERED BY EXCSPV ON BEHALF OF ABCFR***
19|15:20:14 ATR001 0000010 00004  M  DE0008232125                  A1 S  O           400.000        3.00        40000.000 07.08 CCP
20|                                     277163265 Mod Act                         100.00000         EUR           0.000
21|15:20:14 ATR001 0000010 00006  G  DE0008232125                  A1 S  O           400.000        8.00        40000.000 07.08 CCP
22|                                     277163265 GU YABFR                        100.00000         EUR           0.000
23|15:19:43 ATR001 0000010 00009  T  DE0008232125                  A1 S  O           300.000        0.00        30000.000 07.08 CCP
24|                                S    277163265                                 100.00000         EUR           0.000
25|                                       ***TRANSACTION ENTERED BY EXCSPV ON BEHALF OF ABCFR***
26|
27|                                              TRADER TOTAL INSTRUMENTS BOUGHT           0.000
28|                                              TRADER TOTAL INSTRUMENTS SOLD           300.000
29|                                                                              ---------------
30|
31|                                              MEMBER TOTAL INSTRUMENTS BOUGHT           0.000
32|                                              MEMBER TOTAL INSTRUMENTS SOLD           300.000
33|                                                                              ===============
```

Short description of the example:

Line 01 – 10 Header containing member, settlement location, account and currency and instrument information
Line 11 – 12 One partial of an order level netted trade
Line 13 – 14 Another partial of the same trade, two price level netted executions
Line 15 – 17 Reversal of one partial (out of the price level netted partial, see EXEC TIME column)
Line 18 – 19 modification of account type

Line 20 – 21 Give-up of the trade
Line 22 – 23 Take up (after a partial has been reversed)

Example: (page 3/3)

```
          1         2         3         4         5         6         7         8         9         10        11        12        13
 01234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|XETRA                                        DAILY TRADE CONFIRMATION                                                  PAGE:        3
02|RPTTC810                                                                                                          AS OF DATE: 30-07-01
03|                                                                                                                    RUN DATE: 30-07-01
04|DEVELOPMENT ONLY
05|CLGMBR: BBGFR       STL LOC   : DBC       STL ACT  :  1000                                    CTC UNT :    1
06|MEMBER: ABCFR       INSTRUMENT: LHA   LUFTHANSA AG VNA              000823212  DE0008232125  DEN CURR:      STL CURR:  EUR
07|CCPCLGMBR: DEFFR
08|                              TYP    ISIN/       MEMBER INT.                                                          STL
09|  EXEC   TRADER TRADE         ORI    ORDER       ORDER NUMBER/ ACT B/ NET    EXEC QUANTY/  TRANS  FEES/      STL AMT/  DATE/ CTPY/
10|  TIME   EXE ID NUMBER   SFX  STL    NUMBER      TEXT          TYP S  TYP           PRICE  FEE CURRENCY      ACCR INT  STL LOC/ ACCT
11|-------- ------ ------- ----- --- ------------ -------------- ----- ---- -------------- -------------- ------------ ------------
12|15:30:47 LTR001 0000030 00000     DE0008232125                  P1 S            1000.000       17.34       102000.000 07.08 CCP
13|                                S     277163280                                102.00000          EUR            0.000
14|                                    ***TRANSACTION ENTERED BY LTR004 ON BEHALF OF YABFR***
15|                                           TRADER TOTAL INSTRUMENTS BOUGHT            0.000
16|                                           TRADER TOTAL INSTRUMENTS SOLD           1000.000
17|                                                                           ----------------
18|15:19:43 LTR004 0000007 00004  B  DE0008232125                  A1 B             500.000        0.00        50000.000 07.08 CCP
19|                                      277163263 XB BBGFR                        100.00000          EUR            0.000
20|15:20:14 LTR004 0000010 00007  B  DE0008232125                  A1 S             400.000        0.00        40000.000 07.08 CCP
21|                                      277163265 XB DEFFR                        100.00000          EUR            0.000
22|15:21:43 LTR004 0000010 00008  R  DE0008232125                  A1 S  O          400.000        0.00        40000.000 07.08 CCP
23|                                      277163265 TU ABCFR                        100.00000          EUR            0.000
24|15:23:20 LTR004 0000007 00004  X  DE0008232125                  P1 B             500.000        0.00        50000.000 07.08 CCP
25|                                      277163263 XT DEFFR                         10.00000          EUR            0.000
26|15:23:55 LTR004 0000010 00007  X  DE0008232125                  P1 S             400.000        0.00        40000.000 07.08 CCP
27|                                      277163265 XT DEFFR                         10.00000          EUR            0.000
28|
29|                                     ***TRANSACTION ENTERED BY EXCSPV ON BEHALF OF YABFR***
30|15:25:43 LTR004 0000010 00008  S  DE0008232125                  A1 S  O            0.000        0.00        40000.000 07.08 CCP
31|                                S     277163265 TU ABCFR                          0.00000          EUR            0.000
32|15:27:28 LTR004 0000014 00000   O DE0008232125                  P1 S            2000.000       33.83       199000.000 01.08 DEFFR
33|                                       OTC DEFFR                               99.50000          EUR            0.000 DBC 1330
34|15:27:28 LTR004 0000014 00001  MO DE0008232125                  A1 S            2000.000        5.00       199000.000 01.08 DEFFR
35|                                       Mod Act                                 99.50000          EUR            0.000 DBC 1330
36|15:27:28 LTR004 0000014 00002  RO DE0008232125                  A1 S            2000.000        0.00       199000.000 01.08 DEFFR
37|                                       Mod Act                                 99.50000          EUR            0.000 DBC 1330
38|                                     ***TRANSACTION ENTERED BY EXCSPV ON BEHALF OF YABFR***
39|15:27:28 LTR004 0000014 00002  SO DE0008232125                  A1 S               0.000       38.83            0.000 01.08 DEFFR
40|                                S     Mod Act                                   0.00000          EUR            0.000 DBC 1330
41|                                           TRADER TOTAL INSTRUMENTS BOUGHT          500.000
42|                                           TRADER TOTAL INSTRUMENTS SOLD              0.000
43|                                                                           ----------------
44|                                           MEMBER TOTAL INSTRUMENTS BOUGHT          500.000
45|                                           MEMBER TOTAL INSTRUMENTS SOLD           1000.000
46|                                                                          ================
```

Short description of the example:

Line 11 – 12 Not netted trade entered by LTR004 on behalf of LTR001

Line 14 – 15 Subtotals for trader LTR001

Line 21 – 22 Taken-up trade, reversed

Line 30 – 31 Taken-up settled trade

Line 32 – 37 OTC trade with account type modification, deleted.

Line 41 – 42 Subtotals for trader LTR004

Line 44 – 45 Totals for the member (for the instrument in the settlement account)

5.2.6 Daily Open OTC Maintenance RPTTC820

RPTTC820	Daily Open OTC Trade Maintenance
Short Description: This report contains an inventory of all operations on Open OTC trades during a trading day, sorted by traders, as well as OTC trades entered by Market Supervision on behalf of traders.	
Restrictions: None.	
Notes on the contents: The Open OTC Trades are arranged by trader, currency, instrument and account. A new page is started each time the member, trader or instrument changes.	

RAWTC820	Daily Open OTC Maintenance - Raw Data
Short Description: This report contains information mentioned below. It is, however, unformatted, i.e., no page formatting and column headers are displayed.	

TC820			Daily Open OTC Maintenance	
STD	**RAW**	**REF**	**FIELD NAME**	**DESCRIPTION**
X	X	1	MEMBER	Identification of the member
X	X	2	TRADER	Identification of the trader
X	 X	 3 4 5 6	INSTRUMENT	The instrument identification, containing: Short Name: Short name of the instrument Long Name: Long name of the instrument WKN: Wertpapierkennnummer of the instrument ISIN: The international identification number of the instrument
X		7	DEN CURRENCY	Denomination currency. [1]

TC820			Daily Open OTC Maintenance	
STD	**RAW**	**REF**	**FIELD NAME**	**DESCRIPTION**
X		8	STL CURR	Settlement currency. [2]
X	X	9	TIME	Automatic time stamp for the approved or deleted open OTC trade by the counter-party or the initiator.

TC820			Daily Open OTC Maintenance	
STD	**RAW**	**REF**	**FIELD NAME**	**DESCRIPTION**
X	X	10	MAINT CODE	Code, indicating whether the open OTC Trade has been ‘A’ (Added), or ‘D’ (Deleted), ‘P’ (Approved) , ‘R’ (Reversed). or whether the OTC trade has been 'E' (Entered on behalf by Market Supervision and therefore automatically approved).
X	X	11	OTC TRADE TIME	Time when trade occurred off-exchange (manually entered by the originator of an open OTC Trade).
X	X	12	SUBM BY	This is the identification of the trader who has submitted the OTC Trade.
X	X	13	OTC NUMBER	OTC Number uniquely identifying the Open OTC Trade.
X	X	14	BUY/ SELL	The buy or sell indicator of the OTC Trade.
X	X	15	ACCT TYP	Account Type of the member used for this trade. ‘P1’ Proprietary, ‘A1’ Agent.
X	X	16	QUANTITY	Quantity of an OTC Trade.
X	X	17	PRICE	Price at which the instrument will be bought or sold.
X	X	18	TEXT	Free format text field for members’ internal use.
X	X	19	MEMBER INTERNAL ORDER NUMBER	Member Internal Order Number.
X	X	20	COUNTER PARTY	Identification of the counterparty of the Open OTC Trade.

TC820			Daily Open OTC Maintenance	
STD	**RAW**	**REF**	**FIELD NAME**	**DESCRIPTION**
X	X	21	STL DATE	Settlement date.
X	X	22	STL CODE	Settlement code: DVP: delivery versus payment (default). DFP: delivery free of payment. DAP: delivery and payment.

1 Blank for equities, filled for bonds
2 Not for basis instruments

```
          1         2         3         4         5         6         7         8         9         10        11        12        13
 0123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|XETRA                                          DAILY OPEN OTC MAINTENANCE                                                PAGE:       1
02|RPTTC820                                                                                                          AS OF DATE:08-11-00
03|                                                                                                                    RUN DATE:08-11-00
04|
05|MEMBER: BANKA  (1)              (3)    (4)                                  (5)      (6)           (7)                 (8)
06|TRADER: TRD001 (2)  INSTRUMENT: BMW    BAYERISCHE MOTORENWERKE AG       000519000    DE0005190003  DEN CURRENCY    STL CURR: EUR
07|
08|        MAINT OTC TRADE SUBM  OTC     B/ ACCT                                          MEMBER INTERNAL  COUNTER      STL     STL
09|  TIME   CODE TIME      BY    NUMBER  S  TYP     QUANTITY        PRICE   TEXT          ORDER NUMBER     PARTY        DATE    CODE
10|-------- ---- -------- ------ ------- -- --- ---------------- ---------- ------------  ---------------- ----------- -------- ----
  |  (9)    (10)  (11)     (12)   (13)  (14)(15)         (16)       (17)     (18)          19)              (20)        (21)    (22)
11|10:45:11   A  10:05    TRD001 3000011  B  P1          125.000    315.000                KLVM56789UOP3456 BANKBTRD001 10-01-98 DVP
12|11:00:23   A  10:20    TRD001 3000023  S  A1          125.000    315.000                                 BANKBTRD001 12-01-98 DVP
13|11:43:32   A  11:10    TRD002 3000044  B  P1          125.000    315.000 AAA345678      KLVM78901234BI78 BANKCTRD041 10-01-98 DFP
14|13:36:59   D  10:05    TRD001 3000011  B  P1          125.000    315.000                KLVM56789UOP3456 BANKBTRD001 10-01-98 DVP
15|13:46:47   A  13:30    TRD003 3000031  S  P1          125.000    315.000                                 BANKZTRD004 13-01-98 DAP
16|13:55:38   D  11:10    TRD002 3000044  B  P1          125.000    315.000 AAA345678      KLVM78901234BI78 BANKCTRD041 10-01-98 DFP
17|14:05:18   P  11:31    TRD007 3000045  S  A1          125.000    315.000 AAA345699      KLVM78901234BI99 BANKBTRD001 10-01-98 DVP
18|14:45:11   E  12:05    TRD001 3000046  B  P1          125.000    315.000                KLVM56789UOP3456 BANKBTRD001 10-01-98 DVP
19|15:15:21   E  12:07    TRD001 3000046  B  A1         1250.000    315.000                KLVM56789UOP3456 BANKBTRD001 10-01-98 DFP
20|
21|                                                ***END OF REPORT***
```

5.3.7 Daily Trade Confirmation RAWTC810

RAWTC810	Daily Trade Confirmation
Short Description: This report contains an inventory of all trades of a member and all non-clearing members assigned to this member. The report shows all matched trades during a trading day, including the settlement instructions, external trades, and all OTC Trades approved on this day as well.	

Example lines:

RAWTC8102002092520020925291BYMUDBC1330
HIJHHDEFFRDE0005350003000113574606LTR004000000100000
XS00000000DE0005350003 277163267 P1B 000000000200000
100.0000000000002000000020021002DVP00000000000000000DEFFRLTR004CCPFRC
CPFR 8501GS 3.00EUR

RAWTC8102002092520020925291BYMUDBC1330
HIJHHDEFFRDE0005350003000113574606LTR004000000200000
XS00000000DE0005350003 277163268 P1S 000000000200000
100.0000000000002000000020021002DVP00000000000000000DEFFRLTR004CCPFRC
CPFR 8501GS 3.00EUR

RAWTC8102002092520020925291BYMUDBC1330
HIJHHDEFFRDE0005350003000113575609LTR004000000300000 X
00000000DE0005350003 277163267 P1B 000000000300000
100.0000000000003000000020021002DVP00000000000000000DEFFRLTR004CCPFRC
CPFR 8501GS 0.50EUR

RAWTC8102002092520020925291BYMUDBC1330
HIJHHDEFFRDE0005350003000113575609LTR004000000300001M
XS00000000DE0005350003 277163267 modi one P1B 000000000300000
100.0000000000003000000020021002DVP00000000000000000DEFFRLTR004CCPFRC
CPFR 8501GS 0.50EUR

RAWTC8102002092520020925291BYMUDBC1330
HIJHHDEFFRDE0005350003000113575609LTR004000000400000
XS00000000DE0005350003 277163269 P1S 000000000300000
100.0000000000003000000020021002DVP00000000000000000DEFFRLTR004CCPFRC
CPFR 8501GS 3.00EUR

RAWTC8102002092520020925291BYMUDBC1330
DEFFRDE0005350003000113585889LTR004000000500000OS13585500DE0005350003
P1B 000000005000000
99.9700000000049985000020020927DVP00000000000000000DEFFRLTR004DEFFRLBY
MUDBC1330 7123GS 34.99EUR

RAWTC810200209252002092529LBYMUDBC1330
DEFFRDE000535000300011358588 9LTR004000000500000OS13585500DE0005350003
P1S 000000005000000
99.970000000004998500002002092 7DVP00000000000000000000DEFFRLTR004DEFFRLBY
MUDBC1330 7123GS 34.99EUR

RAWTC810200209252002092529LBYMUDBC1330
HIJHHDEFFRDE000535000300011359504 3LTR004000000700000
S00000000DE0005350003 277163272 P1S 000000000700000
100.000000000000700000002002100 2DVP00000000000000000000DEFFRLTR004CCPFRC
CPFR 8501GS 4.90EUR

ENDTC810

RAWTC810		Daily Trade Confirmation	
No.	**Field Content**	**Data Type**	**Field Length**
1.	Report ID code	Alpha-numeric	8
2.	Report effective date	Numeric	8 (YYYYMMDD)
3.	Report processing date	Numeric	8 (YYYYMMDD)
4.	Environment number 1	Alpha-numeric	1
5.	Environment number 2	Alpha-numeric	1
6.	Identification of the clearing member	Alpha-numeric	5
7.	Settlement Location of the clearing member	Alpha -numeric	3
8.	Settlement Account of the clearing member	Alpha-numeric	10
9.	Identification of the Equity CCP Clearing Member	Alpha-numeric	5 (spaces for non-CCP trades)
10.	Exchange member institute ID (owner)	Alpha-numeric	3
11.	Exchange member branch ID (owner)	Alpha-numeric	2
12.	Instrument ISIN code	Alpha-numeric	12
13.	Contract units	Numeric	4
14.	Transaction time	Numeric	8 (HHMMSShh)
15.	Participant subgroup ID (owner)	Alpha-numeric	3
16.	Participant user number (owner)	Alpha-numeric	3
17.	Unique trade number	Numeric	7
18.	Trade number suffix	Numeric	5
19.	Transaction type (regular, modify, reversal, give up, take up, summary)	Alpha-numeric	1 (" ", "M", "R","G", "T", "S")

RAWTC810		Daily Trade Confirmation	
No.	**Field Content**	**Data Type**	**Field Length**
20.	Origin type (regular, OTC, external trade, Xetra BEST trade)	Alpha-numeric	1 (" ", "O", "E", "B")
21.	Crossing indicator	Alpha-numeric	1 ("X" or " ")
22.	Settlement indicator	Alpha-numeric	1 (" ", "S")
23.	OTC trade time	Numeric	8 (HHMMSShh)
24.	Order Instrument ISIN code	Alpha-numeric	12
25.	Order number	Numeric	13
26.	executor ID	Alpha-numeric	5
27.	Member internal order number	Alpha-numeric	16
28.	Free text field	Alpha-numeric	12
29.	Account type code	Alpha-numeric	1 (”A”, ”P”, ”D”, ”I”, ”L”, "Q", "E")
30.	Account type number	Numeric	1 (”1”)
31.	Buy/Sell indicator	Alpha-numeric	1 (”B”, ”S”)
32.	Netting type	Alpha-numeric	1 (”O”, ”P”, ” ”)
33.	Matched quantity of an order/ quote/OTC	Numeric	15 (including 3 implicit decimals)
34.	Matched price	Alpha-numeric	13 (7.5)
35.	Settlement amount[1]	Numeric	15 (including 3 implicit decimals)
36.	Settlement date[1]	Numeric	8 (YYYYMMDD)
37.	Settlement code[1]	Alphanumeric	3 (“DVP”, “DFP”, “DAP”)
38.	Accrued interest payment[1]	Alpha-numeric	15 (including 3 implicit decimals)
39.	Accrued interest day[1]	Numeric	3
40.	Exchange member institute ID (submitter)	Alpha-numeric	3
41.	Exchange member branch ID (submitter)	Alpha-numeric	2

RAWTC810		Daily Trade Confirmation	
No.	**Field Content**	**Data Type**	**Field Length**
42.	Participant subgroup ID (submitter)	Alpha-numeric	3
43.	Participant user number (submitter)	Alpha-numeric	3
44.	Counterparty exchange member institute ID	Alpha-numeric	3
45.	Counterparty exchange member branch ID	Alpha-numeric	2
46.	Counterparty Clearing/Settlement Member identification	Alpha-numeric	5
47.	Counterparty settlement location[1]	Alpha-numeric	3
48.	Counterparty settlement account[1]	Alpha-numeric	10
49.	Kassenvereins number of the counterparty	Numeric	4
50.	Depository type	Alpha-numeric	3
51.	Transaction fee amount	Alpha-numeric	12 (9.2)
52.	Fee currency	Alpha-numeric	3

[1] Fields are initialized for Basis instruments.

5.3.8 Daily Open OTC Maintenance RAWTC820

RAWTC820	Daily Open OTC Maintenance
Short Description: This report contains an inventory of all operations on Open OTC trades during a trading day, arranged by traders, as well as OTC trades entered by Market Supervision on behalf of traders.	

Example lines:

RAWTC8201997110319971103 32ABCFRATR001DE0001134815A1ATR001JKLMUATR001 15152379A131048003000020B000038000000 106.00000OTC - INTERNORDER FOR BA81 DAP19971106

RAWTC8201997110319971103 32ABCFRATR001DE0001134815A1ATR001JKLMUATR001 23595999D131048003000020B000038000000 106.00000OTC - INTERNORDER FOR BA81 DAP19971106

ENDTC820

RAWTC820		Daily Open OTC Maintenance	
No.	**Field Content**	**Data Type**	**Field Length**
1.	Report ID code	Alpha-numeric	8
2.	Report effective date	Numeric	8 (YYYYMMDD)
3.	Report processing date	Numeric	8 (YYYYMMDD)
4.	Environment number 1	Alpha-numeric	1
5.	Environment number 2	Alpha-numeric	1
6.	Exchange member institute ID (owner)	Alpha-numeric	3
7.	Exchange member branch ID (owner)	Alpha-numeric	2
8.	Participant subgroup ID (owner)	Alpha-numeric	3
9.	Participant user number (owner)	Alpha-numeric	3
10.	Instrument ISIN code	Alpha-numeric	12
11.	Account type code	Alpha-numeric	1 (”A”, ”P”)
12.	Account type number	Numeric	1 (”1”)
13.	Participant subgroup ID(submit-ter)	Alpha-numeric	3
14.	Participant user number (sub-mitter)	Alpha-numeric	3
15.	Counterparty exchange member institute ID	Alpha-numeric	3
16.	Counterparty exchange member branch ID	Alpha-numeric	2
17.	Counterparty participant sub-group ID	Alpha-numeric	3
18.	Counterparty participant user number	Alpha-numeric	3
19.	Automatic time stamp for the OTC trade	Numeric	8 (HHMMSShh)
20.	Maintenance code	Alpha-numeric	1 (”A”,”D”,”P”, ”E”)
21.	Transaction time	Numeric	8 (HHMMSShh)

RAWTC820		Daily Open OTC Maintenance	
No.	**Field Content**	**Data Type**	**Field Length**
22.	Transaction number	Numeric	7
23.	Buy/Sell indicator	Alpha-numeric	1 (”B”, ”S”)
24.	Quantity of an OTC trade	Numeric	12 (including 3 implicit decimals)
25.	Price at which the instrument was traded	Alpha-numeric	13 (7.5)
26.	Free format text field	Alpha-numeric	12
27.	Member internal order number	Alpha-numeric	16
28.	Settlement code	Alpha-numeric	3 (”DVP”, ”DFP”, ”DAP”)
29.	Settlement date	Numeric	8 (YYYYMMDD)