Dezember 2011

Field description

Xetra Tradable Instruments – public version

Data Layout

The file is created in accordance with the following specifications:

File extension:	CSV
Fields delimiter:	; (semicolon)
Decimal symbol:	. (point)
Digit group symbols (tousands separator:	, (comma)
Date fields format:	dd.mm.yyyy
Time fields format:	hh:mm

File Record Layout

All fields listed below are shown in the same order as shown in the instrument file. All instruments of the following markets are included: Xetra Frankfurt (XETR), Xetra Frankfurt 2 (XFRA, excluding Scoach instruments), Xetra International Market (XETI), Irish Stock Exchange (XDUB), Eurex Bonds (XEUB), European Energy Exchange (XEEE), and Bulgarian Stock Exchange (XBUL).

All data is provided in string format (Alphanumeric) delimited by semicolon.

Lines 1 to 5 provide update status information for the supported markets:

e.g.:

Line 1: Date Last Update: (format: dd.mm.yyyy)

Line 2: XETR, XBUL, XEUB, XEEE (Xetra Frankfurt): 18.07.2011

Line 3: XFRA (Xetra Frankfurt 2): 20.07.2011

Line 4: XDUB (Dublin): 18.07.2011

Line 5: XETI (Xetra International Market): 18.07.2011

The instrument reference data starts with line 6:

	Field Name	Description
1	Date last update	Date of last update of the corresponding instrument reference data. Instrument reference data is updated as soon as the corresponding backend batch runtime is finished.
2	Instrument	The description of a tradable instrument. This is commonly known as the ‘Long Name’.
3	ISIN	The International Security Identification Number (ISIN). This will be in line with ISO 6166.
4	ISIX	Instrument ID, unique identifier across the system.
5	WKN	Wertpapierkennnummer: The German national identification for cash market instruments.
6	Mnemonic	Exchange Symbol.
7	MIC Code	Market Identifier Code. Identification number for exchanges and trading places according to ISO 10383.
8	CCP eligible	Field indicates whether an instrument is cleared via the CCP. CCP eligibility and post trade anonymity is indicated by “yes”.
9	Instrument Group Description	Description of Instrument Group.
10	Instrument Group	Instrument Group Identifier.
11	Trading Model Type	Indicates the trading model, a specific instrument is traded in.
12	Designated Sponsor	This field includes all Designated Sponsors who are responsible for a specific instrument.
13	Market Expert	This field includes all Market Experts who are responsible for a specific instrument.
14	Maximum Spread	Market Making Parameter: Maximum Spread for Quote Entries.
15	Maximum Quote Size	Market Making Parameter: Minimum Quote Size.
16	Maximum Surplus	Maximum surplus quantity which can be accepted by a member in the Designated Sponsor order book balancing phase.

17	Round Lot	The quantity, in number of units for an instrument, which applies for a round lot.
18	Minumum Tradable Unit	This field indicates the Minimum Tradable Unit for a given instrument.
19	Start Pre Trading	Indicates the start time of the pre trading phase for a specific instrument.
20	End Post Trading	Indicates the end time of the post trading phase for a specific instrument.
21	Start Opening Auction	Indicates the start time of the opening auction for a specific instrument.
22	Start Intraday Auction (1-5)	Indicates the start time of the intraday auction for a specific instrument.
23	Start Closing Auction	Indicates the start time of the closing auction for a specific instrument.
24	Start Continuous Auction	Indicates the start time of the continuous auction for a specific instrument.
25	End Continuous Auction	Indicates the end time of the continuous auction for a specific instrument.
26	Set ID	This field indicates the instrument set where an instrument is allocated. Instruments with the same instrSetId (and the same trading model) can be combined into a single mass quote request.
27	Instrument Type	Instrument Type: Equity, Bond, Warrant or Basis.
28	Instrument Sub Type	Instrument Subtype.
29	Tick Size (1-11)	A tick size represents a limit price/range step. Eleven different tick sizes are possible for an instrument.
30	Upper Price Limit Max	Maximum price for that instrument. Upper Price Limit Max represents a limit range for which a tick size applies.
31	Upper Price Limit (2-11)	Upper Price Limit represents a limit range for which a tick size applies. There are a total of eleven possible for an instrument.
32	Number of Decimal Digits	This field indicates the number of decimal digits contained implicitly in the transmitted price values via VALUES API.
33	Unit of Quotation	The unit in which an instrument is quoted/stated when buying or selling, e.g. shares (number of items), percentage (for bonds) etc.
34	Interest Rate	Coupon Rate.
35	Bond Yield Trading Indicator	This field indicates if the corresponding price contains a yield. Y=yes, N=no.

36	Settlement Period	This field indicates the number of business days from trade execution after which settlement is to be effected.
37	Closing Price Previous Business Day	Closing price of the previous business day.
38	Market Segment	This field indicates the type of Market Admission, e.g. Open Market, Regulated Market.
39	Market Segment Supplement	This field indicates the market segment supplement, e.g. XTF Exchange Traded Funds.
40	Clearing Location	Identifier for the location at which trades are cleared.
41	Specialist	Continuous Auction Trading Model: Specialist who takes care of a specific instrument.
42	Primary Market MIC Code	Market Identifier Code (ISO 10383) of the "home market", where the first IPO took place.
43	Minimum Hidden Order Value	This field indicates the minimal order value that may apply to a hidden order, specified as a cash amount.
44	Optimal Gateway Location	Enhanced Transaction Solution: The optimal performance gateway location for trading a respective instrument.
45	Actual Pool Factor	Pool or Amortization Factor for deriving current face from original face value. Pool Factors are often applied to instruments like Asset Backed Securities and Mortgage Backed Securities. Note: the fraction may be greater than, equal to or less than 1.
46	Reference Market	The market from which the reference price is derived.
47	Reporting Market	Market Identifier Code (ISO 10383) required for reporting to supervisory authority.
48	In Subscription	Indicator for subscription trading (primary market). “Y” = instrument in subscription trading.
49	Trading Calendar	Identifier of the Trading Calendar applied to the instrument.
50	Settlement Calendar	Identifier of the Settlement Calendar applied to the instrument.
51	Exchange Segment Code	The exchange segment code in which the instrument is traded. Group of control segments in trading model Continuous Auction for effective maintenance.
52	Settlement Currency	Currency used for settlement.
53	Closed Book Indicator	Indicates whether the Order book is closed during auction trading.
54	Market Imbalance	Controls if during auction call/volatility interruption/extended volatility interruption/market order interruption phase a surplus (side and

	Indicator	volume) at the indicative price (if crossed order book) or the best bid/best ask limit and quantity (if uncrossed order book) is displayed to the market.
55	Quote Book Indicator	Continuous Trading: Indicator for instruments traded in a quote book. Orders with execution restriction 'FOK' / 'IOC' only are accepted. Continuous Auction: Indicator if Specialist quote is published in matching range fields.
56	EnBS Port	Enhanced Broadcast Solution: port number used for snapshot, delta and all trade price stream.
57	EnBS Market Depth	Enhanced Broadcast Solution: Market Depth.
58	EnBS Snapshot Address A	Multicast address of the Snapshot stream (service class: A).
59	EnBS Delta Address A	Multicast address of the Delta stream (service class: A).
60	EnBS ATP Address A	Multicast address of the All Trade Price stream (service class: A).
61	EnBS Snapshot Address B	Multicast address of the Snapshot stream (service class: B).
62	EnBS Delta Address B	Multicast address of the Delta stream (service class: B).
63	EnBS ATP Address B	Multicast address of the All Trade Price stream (service class: B).
64	MDI Port	Xetra Market Data Interface: port number used for inside market stream.
65	MDI Market Depth	Xetra Market Data Interface: Market Depth.
66	MDI Inside Market Address A	Multicast address of the Market Data stream (service class: A).
67	MDI Inside Market Address B	Multicast address of the Market Data stream (service class: B).
68	Min Ord Size	This field indicates the Minimum Order Size for a given instrument.