DEUTSCHE BÖRSE
CASH MARKET

T7 Release 11.0

Cash Instrument Reference Data Guide

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Abstract

This document provides an overview about the instrument reference data for Xetra, Börse Frankfurt and Börse Frankfurt Zertifikate customers on T7.

Keywords

Xetra, Börse Frankfurt, Börse Frankfurt Zertifikate, T7, Reference Data Interface, Reference Data File, Common Report Engine, Static Files

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1 List of Abbreviations, Acronyms and Definitions

Please find a list of all the abbreviations used in the document.

ACE Volatility Model	Automated Corridor Expansion Volatility Model
BALFR	Specialist Member Id for Baader Bank Aktiengesellschaft
BF	Börse Frankfurt
BFZ	Börse Frankfurt Zertifikate
CRE	Common Report Engine
CSV	Comma-separated-values
ETC	Exchange Traded Commodities
ETF	Exchange Traded Funds
ETN	Exchange Traded Notes
ICF BANK	Specialist Member Id for BANK AG Wertpapierhandelsbank
MIC	Market Identifier Code
RDF	Reference Data File
RDI	Reference Data Interface
T7	Trading System developed by Deutsche Börse Group
TES	T7 Entry Service
XLM	Xetra Liquidity Measure

2 Introduction

T7 for Cash Market, Börse Frankfurt (BF) and Börse Frankfurt Zertifikate (BFZ) offers instrument reference data on four different sources, where in each file equivalent information is provided:

- **Common Report Engine:** On the Common Report Engine the Reference Data Files (T7 RDF) are available for the current business day. They are generated one time per day and the creation is at T7 system start-up.

Reference Data Files available on Common Report Engine for Trading Venue Xetra
Static Files
RDF listing all instruments

Reference Data Files available on Common Report Engine for Trading Venue Börse Frankfurt
Static Files (common for BF and BFZ)
RDF listing all instruments
All Tradeable Instruments File listing all instruments
RDF listing only instruments of Börse Frankfurt
All Tradeable Instruments File listing only instruments of Börse Frankfurt
RDF listing only instruments of BFZ
All Tradeable Instruments File listing only instruments of BFZ
RDF listing only instruments of BFZ assigned to Specialist BALFR
All Tradeable Instruments File listing only instruments of BFZ assigned to Specialist BALFR
RDF listing only instruments of BFZ assigned to Specialist ICF BANK
All Tradeable Instruments File listing only instruments of BFZ assigned to Specialist ICF BANK

For more information, please refer to the document *T7 Market & Reference Data Interfaces* on the path

Xetra.com / Technology / T7 trading architecture / System documentation / Release 11.0 / Market and Reference Data Interfaces

Please find more details about the Common Report Engine with details on naming conventions of the mentioned files in the document *Common Report Engine User Guide* on the following path

Xetra.com / Technology / T7 trading architecture / System documentation / Release 11.0 / Reports / Common Report Engine User Guide

- **Reference Data Interface (T7 RDI)**: This interface provides products' and instruments' reference data which are available for trading on T7. For more information, please refer to the document *T7 Market & Reference Data Interfaces* on the path

Xetra.com / Technology / T7 trading architecture / System documentation / Release 11.0 / Market and Reference Data Interfaces

- Cash Market Member Section: In the Cash Market member section the Reference Data Files (T7 RDF) are available for the current business day:

Reference Data files available in Cash Market Member Section for Trading Venue Xetra
Static Files
RDF listing all instruments

Reference Data files available in Cash Market Member Section for Trading Venue Börse Frankfurt
Static Files (common for BF and BFZ)
RDF listing all instruments
RDF listing only instruments of Börse Frankfurt
RDF listing only instruments of BFZ

Xetra.com / Member Section / Cash Market Member Section /Cash Market Resources / Instruments

For more information regarding the reference data file, please refer to the document *T7 Market & Reference Data Interfaces* on the path:

Xetra.com / Technology / T7 trading architecture / System documentation / Release 11.0 / Market and Reference Data Interfaces

- Instrument reference data on public website: Instrument reference data for the current business day generated will be available on public website xetra.com.

Xetra.com / Instruments > All tradable instruments

Reference Data files available on public web page for Trading Venue Xetra
Static Files
All Tradeable Instruments File listing all instruments

Reference Data files available on public web page for Trading Venue Börse Frankfurt
Static Files (common for BF and BFZ)
All Tradeable Instruments File listing all instruments
All Tradeable Instruments File listing only instruments of Börse Frankfurt
All Tradeable Instruments File listing only instruments of BFZ

Static files contain static information for each instrument. These will only be changed very sporadically, for example order profiles and trading schedules. Major changes of the static files will be communicated in advance with enough lead-time.

3 Change Log

Date	Version	Description
05.05.2022	11.0	Changes with T7 Release 11.0: • Removal of Issuer Mnemonic (108) • Changed description of BEST eligible (103) to empty field, because BEST trading is obsolete.
24.11.2022	11.0	Adjusted Sequence Number in chapter 5.2

4 Further reading

The following documents provide additional information to complement this manual:

- Market Model Continuous Trading in connection with Auctions
- Market Model Continuous Auction
- T7 Functional and Interface Overview
- T7 Functional Reference
- T7 Market Data & Reference Data Interfaces – Manual
- Common Report Engine User Guide
- T7 Cash Markets – Participant and User Maintenance Manual
- T7 Cash Markets Trader, Admin and Clearer GUI Manual

5 Public website

5.1 Formatting of the file

The file is created in accordance with the following specifications (in some cases the csv-files are zipped):

File extension	CSV
Field delimiter	; (semicolon)
Decimal symbol	. (point)
Digit grouping symbols (thousands separator)	, (comma)

The simulation file names are:

- for trading venue Xetra: “T7 Simulation (XETR) All tradable instruments” and will follow the pattern “simulation-t7-xetr-allTradableInstruments.csv”.
- for trading venue BF: “T7 Simulation (Börse Frankfurt) All tradable instruments” and will follow the pattern “simulation-t7-xfra-BF-allTradableInstruments.zip”.
- for trading venue BF and BFZ: “T7 Simulation (Börse Frankfurt und Börse Frankfurt Zertifikate) All tradable instruments” and will follow the pattern “t7-xfra-BF-BFZ-allTradableInstruments.zip”.
- for trading venue BFZ: “T7 Simulation (Börse Frankfurt Zertifikate) All tradable instruments” and will follow the pattern “simulation-t7-xfra-BFZ-allTradableInstruments.zip”.
- for trading venue Xetra: “T7 Simulation (XETR) Static Instrument Reference Data” and will follow the pattern “simulation-RDF-StaticData_xetr.zip”.
- for trading venue BF: “T7 Simulation (XFRA) Static Instrument Reference Data” and will follow the pattern “simulation-RDF-StaticData_xfra.zip”.

The production file names are:

- for trading venue Xetra: “T7 (XETR) All tradable instruments” and will follow the pattern “t7-xetr-allTradableInstruments.csv”.
- for trading venue Xetra: “T7 (XETR) Static Instrument Reference Data” and will follow the pattern “RDF-StaticData_xetr.zip”.
- for trading venue BF: “T7 (XFRA) Static Instrument Reference Data” and will follow the pattern “RDF-StaticData_xfra.zip”.
- for trading venue BF and BFZ: “T7 (Börse Frankfurt und Börse Frankfurt Zertifikate) All tradable instruments” and will follow the pattern “t7-xfra-allTradableInstruments.zip”.
- for trading venue BF: “T7 (Börse Frankfurt) All tradable instruments” and will follow the pattern “t7-xfra-BF-allTradableInstruments.zip”.
- for trading venue BF: “T7 (Börse Frankfurt) All tradable instruments - csv” and will follow the pattern “t7-xfra-BF-allTradableInstruments.csv”.

- for trading venue BFZ: “T7 (Börse Frankfurt Zertifikate) All tradable instruments” and will follow the pattern “t7-xfra-BFZ-allTradableInstruments.zip”.

Please note, when importing the file into a tool like, e.g. Excel or MS-Access, you must make sure that the decimal character is configured accordingly, either in the tool itself or in the operation system, e.g. the Regional Settings in Windows.

5.2 File Record Layout

All fields listed below are sorted in the same order as shown in the instrument file. All data is provided in string format (Alphanumeric) delimited by semicolon.

Line 1 provides the MIC of the market, e.g. Market: XETR or XFRA

Line 2 provides the date of the last update of the file, e.g. Date Last Update: 10.03.2021.

Line 3 provides the column names listed below.

The instrument reference data starts with line 4:

Sequence Number	Field name	Description
1	Product Status	This field indicates whether the instrument is already tradable in T7. Published = Instrument is not tradable on T7 Active = Instrument is tradable on T7
2	Instrument Status	Instrument Status Active = Instrument is tradable on T7 PendingDeletion = Instrument will be deleted after a retention period
3	Instrument	Instrument description
4	ISIN	ISIN of the instrument
5	Product ID	System generated identifier unique per market. Products usually provide access to instruments within the market that share common attributes such as market model and schedules.
6	Instrument ID	System generated identifier unique per market. Note, that in case of product relation of 1:n (e.g. for ETPs) more than one Instrument ID may refer to the same Product ID.
7	WKN	Wertpapierkennnummer
8	Mnemonic	Instrument mnemonic
9	MIC Code	MIC Code of the market
10	CCP eligible Code	Indicator whether instrument is CCP eligible: Y = Instrument is CCP eligible N = Instrument is not CCP eligible

Sequence Number	Field name	Description
11	Trading Model Type	Trading Model Types: Continuous = Continuous Trading with Auctions ScheduledIntradayAuction = One Auction AnyAuction = Multiple Auction ContinuousAuctionIssuer = Continuous Auction with Market Maker ContinuousAuctionSpecialist = Continuous Auction with Specialist
12	Product Assignment Group	Product Assignment Group, e.g. DAX1.
13	Product Assignment Group Description	Description of the Product Assignment Group.
14	Designated Sponsor Member ID	DS Member ID. For more than one DS, Member IDs are separated with "#", the Member ID of the delegated member is separated with "*" at the end of the field.
15	Designated Sponsor	DS Member long name. For more than one DS, members' long names are separated with "#", the members' long name of the delegated member is separated with "*" at the end of the field.
16	Price Range Value	Maximum allowable quote spread (absolute value). Conditionally provided if Price Range Percentage is absent.
17	Price Range Percentage	Maximum allowable quote spread (percentage value). Conditionally provided if Price Range Value is absent.
18	Minimum Quote Size	Market Making Parameter: Minimum Quote Size.
19	Instrument Type	Instrument type: CS = Common stock / Equity ETF = Exchange Traded Funds ETN = Exchange Traded Notes ETC = Exchange Traded Commodities OTHER = Other BOND = Bond WAR = Warrant SR = Subscription Rights FUN = Investment Funds DA = DIGITAL_ASSET

Sequence Number	Field name	Description
20, 22, 24, 26, 28, 30, 32, 34, 36, 38, 40, 42, 44, 46, 48, 50, 52, 54, 56, 58	Tick Size (1-20)	A tick size represents a limit price/range step. Twenty different tick sizes are possible for an instrument.
21	Upper Price Limit Max	Maximum price for that instrument. Upper price limit max represents a limit range for which a tick size applies.
23, 25, 27, 29, 31, 33, 35, 37, 39, 41, 43, 45, 47, 49, 51, 53, 55, 57, 59	Upper Price Limit (2-20)	Upper Price Limit represents a limit range for which a tick size applies. There is a total of twenty (including column 21 Upper Price Limit Max) possible for an instrument.
60	Number of Decimal Digits	Displayed decimals for prices
61	Unit of Quotation	The unit in which an instrument is quoted/stated when buying or selling, e.g. shares (number of items).
62	Market Segment	This field indicates the type of Market Admission, e.g. Open Market, Regulated Market.
63	Market Segment Supplement	This field indicates the market segment supplement, e.g. XTF Exchange Traded Funds.
64	Clearing Location	Identifier for the location at which trades are cleared.
65	Primary Market MIC Code	Market Identifier Code (ISO 10383) of the "home market", where the first IPO took place.
66	Reporting Market	Market Identifier Code (ISO 10383) required for reporting to supervisory authority.
67	Settlement Period	This field indicates the number of business days from trade execution after which settlement is to be affected.
68	Settlement Currency	Currency used for settlement.
69	Closed Book Indicator	Indicates whether the Order book is closed during auction trading.

Sequence Number	Field name	Description
70	Market Imbalance Indicator	Controls if during auction call/volatility interruption/extended volatility interruption phase a surplus (volume) at the indicative price (if crossed order book) is displayed.
71	CUM/EX Indicator	CUM/EX Indicator: 'C' = Cum Capital Adjustment or Dividend: Last trading day before a Capital Adjustment or Dividend. Orders will be deleted for the next trading day. 'E' = Ex Capital Adjustment or Dividend: First trading day after Capital Adjustment or Dividend. Open orders have been deleted before start of day.
72	Minimum Iceberg Total Volume	Minimum Iceberg Total Volume
73	Minimum Iceberg Display Volume	Minimum Iceberg Display Volume (Peak)
74	EMDI Incremental A - Unnetted	Incremental address for EMDI Unnetted multicast stream A.
75	EMDI Incremental A – Unnetted Port	EMDI Port address A for EMDI Unnetted.
76	EMDI Incremental B – Unnetted	Incremental address for EMDI Unnetted multicast stream B.
77	EMDI Incremental B – Unnetted Port	Port address B for EMDI Unnetted.
78	EMDI Snapshot A – Unnetted	Snapshot address for EMDI Unnetted multicast stream A.
79	EMDI Snapshot A – Unnetted Port	EMDI Port address A for EMDI Unnetted.
80	EMDI Snapshot B – Unnetted	Snapshot address for EMDI Unnetted multicast stream B.
81	EMDI Snapshot B – Unnetted Port	EMDI Port address B for EMDI Unnetted.
82	EMDI Market Depth – Unnetted	Market depth for EMDI Unnetted.
83	EMDI Snapshot Recovery Time Interval - Unnetted	Recovery interval (duration of one cycle).
84	MDI Address A - Netted	Incremental address for MDI Netted multicast stream A.
85	MDI Port A - Netted	Port address A for MDI Netted.
86	MDI Address B - Netted	Incremental address for MDI Netted multicast stream B.
87	MDI Port B - Netted	Port address B for MDI Netted.
88	MDI Market Depth – Netted	Market depth for MDI Netted.
89	MDI Market Depth Time interval - Netted	Netting interval for low bandwidth feeds (0=no netting).
90	MDI Recovery Time Interval - Netted	Recovery interval (duration of one cycle).

Sequence Number	Field name	Description
91	EOBI Incremental A	Address A for EOBI Incremental multicast stream (Order by Order).
92	EOBI Incremental Port A	Port address A for EOBI Incremental.
93	EOBI Incremental B	Address B for EOBI Incremental multicast stream.
94	EOBI Incremental Port B	Port address B for EOBI Incremental.
95	EOBI Snapshot A	Address A for EOBI Snapshot multicast stream.
96	EOBI Snapshot Port A	Port address A for EOBI Snapshot multicast stream.
97	EOBI Snapshot B	Address B for EOBI Snapshot multicast stream.
98	EOBI Snapshot Port B	Port address B for EOBI Snapshot multicast stream.
99	Market Maker Member ID	MemberID of the Xetra member admitted as a Market Maker according to MiFID II/MiFIR regulations. For more than one Market Maker, MemberIDs are separated with “#”. In Trading Model “Continuous Auction with Specialist” this field includes the Liquidity/Quote Provider of the instrument.
100	Market Maker	Long name of the Xetra member admitted as a Market Maker according to MiFID II/MiFIR regulations. For more than one Market Maker, members’ long names are separated with “#”. In Trading Model “Continuous Auction with Specialist” this field includes the name of the Liquidity/Quote Provider of the instrument.
101	Regulatory Liquid Instrument	Indicates shares and exchange traded funds for which there is a liquid market as classified by the regulator.
102	Pre-Trade LIS Value	This value is used as Minimum Execution Volume of the hidden part of a Volume Discovery Order. Furthermore, this value is the minimum trade volume of TES Type LIS.
103	BEST eligible	Field is obsolete. Always empty.
104	Partition ID	Partition ID of the product. The Partition ID does not change intraday.
105	Multi CCP-eligible	This field indicates whether instrument is available for multiple CCP. Y = Instrument is multiple CCP eligible N = Instrument is not multiple CCP eligible Please note, that intraday change of this indicator will be communicated via news board messages.

Sequence Number	Field name	Description
106	Tick Size Band	Tick Size Band information, e.g. in order to identify which ESMA tick size table apply for that instrument. Respective tick sizes are provided in the columns 20-59.
107	Security Sub Type	Id of the short name of the Bond and Warrant sub-classification. (Please refer to Chapter 6.8)
108	Issue Date	The date on which a security was issued.
109	Underlying	The code of the underlying of a warrant or a bond instrument.
110	Maturity Date	Maturity Date of the bond or warrant.
111	Flat Indicator	Indicator if accrued interest calculation and pool factor is considered, e.g. there is no accrued interest for flat bonds. Possible values are: • NO_FLAT: Accrued interest calculation and pool factoring enabled • FLAT: No accrued interest calculation, but pool factoring enabled XFLAT: No accrued interest calculation and no pool factoring enabled
112	Coupon Rate	• Coupon rate of the bond or warrant. Note, that intraday change of the Coupon rate will be published on the next Business Day.
113	Previous Coupon Payment Date	The date of the previous coupon payment.
114	Next Coupon Payment Date	The date for the next Coupon payment.
115	Pool Factor	Current Pool Factor value.
116	Indexation Coefficient	Coefficient factor of an inflation-linked bond.
117	Accrued Interest Calculation Method	This field indicates the accrued interest calculation method of a bond or warrant. Following values according to FIX convention: • 1 = 30/360 • 3 = 30/360M • 6 = Act/360 • 7 = Act/365 (Fixed) • 8 = Act/Act (AFB) • 9 = Act/Act (ICMA) • 11 = Act/Act (ISDA) 14 = Act/365L

Sequence Number	Field name	Description
118	Country Of Issue	ISO Country code. The calculated accrued interest rate is rounded to the 12th decimal, except for the following country codes: • FR 9th decimal • IT 7th decimal • PL 7th decimal • HU 7th decimal
119	Minimum Tradable Unit	• This field indicates the Minimum Tradable Unit for a given instrument.
120	In-Subscription	Indicator for subscription trading (primary market). “Y” = instrument in subscription trading.
121	Strike Price	Strike Price of the warrant.
122	Minimum Order Quantity	This field indicates the Minimum Order Quantity for a given instrument.
123	Off-Book Reporting Market	Market Identifier Code (ISO 10383) required for reporting of Off-Book trades.
124	Instrument Auction Type	Auction Type relevant in Continuous Auction with Specialist: Valid values: 0 = no value 1 = Single Auction 2 = Special Auction
125	Specialist Member ID	Five-digit member ID of the Specialist.
126	Specialist	Name of the Specialist
127	Liquidity Provider User Group	This field contains the three-digit user group of the Liquidity Provider (also known as Quote Provider)
128	Specialist User Group	This field contains the three-digit user group of the Specialist.
129	Quoting Period Start	Quoting period start time in Continuous Auction with Specialist and in Continuous Auction with Market Maker. Time format: HH:MM:SS
130	Quoting Period End	Quoting period end time in Continuous Auction with Specialist and in Continuous Auction with Market Maker. Time format: HH:MM:SS
131	Currency	Trading currency of the instrument
132	Warrant Type	Warrant Type with following valid values: 1 = OTHER 2 = CALL 3 = PUT 4 = RANGE 5 = CERTIFICATE

Sequence Number	Field name	Description
133	First Trading Date	First day of trading.
134	Last Trading Date	Last day of trading.
135	Deposit Type	Type of depository.
136	Single Sided Quote Support	0 – SSQ not allowed 1 – SSQ On entry allowed 2 – SSQ Supported
137	Liquidity Class	For the determination of quote parameters for Designated Sponsors and regulated Market Makers, each equity Is assigned to a liquidity class 1 up to 4 depending on the XLM data. Valid Values: 1 – 4: - 1- 3: Equities out of liquidity class 1 up to 3 need a Designated Sponsor to be traded on Xetra. - 4: Equities of liquidity class 4 are High Liquids and can be traded without the support of a Designated Sponsor. Liquidity Class assignment is updated monthly.
138	Cover Indicator	1 = intraday cover 2 = longterm cover 3 = activated cover
139	VolatilityCorridorOpeningAuction	Reference to the Volatility Corridor Table assigned for the opening auction.
140	VolatilityCorridorIntradayAuction	Reference to the Volatility Corridor Table assigned for the intraday auction.
141	VolatilityCorridorClosingAuction	Reference to the Volatility Corridor Table assigned for the closing auction.
142	VolatilityCorridorContinuous	Reference to the Volatility Corridor Table assigned for continuous trading.
143	disableOnBookTrading	This field indicated whether the product is eligible for on-book trading.

6 Static Files

In order to reduce the data sent via RDI and the size of the files on the CRE and the Xetra website Xetra.com, reference data that rarely change like order profiles or trading schedules will only be provided via static csv-files on the CRE, Cash Market Member Section and the Xetra website xetra.com. Members must process all static files. Major changes of the static files will be communicated in advance with sufficient lead-time. Static files need to be processed in order to interpret instrument reference data correctly.

The files contain order profiles (e.g. Limit Order allowed) and trading schedules assigned to each instrument traded on the T7 platform as well as files for the descriptions of the Market Segment Supplements an instrument is assigned.

Static files for the trading venue Xetra and the trading venue Börse Frankfurt will each be available on the Xetra and Cash Market Website under the following path (production files only):

Xetra.com **or** *Deutsche-boerse-cash-market.com / Instruments /*
All tradable instruments

Each static file will be available as one version for trading venue Xetra and one version for trading venue Börse Frankfurt.

The name of the zip-file will follow the pattern:

- XETR: T7 (XETR) Static Instrument Reference Data <BusinessDay>.
- XFRA: T7 (XFRA) Static Instrument Reference Data <BusinessDay>.

With:
BusinessDay: format 'DD.MM.YYYY'

Furthermore, the static file will be available on the Common Report Engine as a zip file. The file name will follow the pattern

<MIC_EnvironmentNr>_<Name>_<ReportID>_<MemberID>_<BusinessDay>_<MIC>.zip

With:
MIC_Environment number, 51 for production and 52 for simulation (XETR), 61 for production and 62 for simulation (XFRA),
Name: always FIL
ReportID: always RDF02
MemberID: always PUBLI
BusinessDay: format 'YYYYMMDD'
MIC: MIC Code of the market, XETR or XFRA

Example:
51FILRDF02PUBLI20210715XETR.zip
61FILRDF02PUBLI20210715XFRA.zip

6.1 Formatting of the files

Each csv-file will follow basic format rules. Every data record will be in one line; fields separated by a delimiter – “;”.

1. If a field is empty because it is optional and has no value, only the delimiter will be written into the csv-file.
2. The first row in the csv-file contains the column headers.

The file names will follow the pattern <YYYYMMDD>_<name>.csv.

6.2 Order Profile

Trading venue Xetra and trading venue Börse Frankfurt each categorizes orders according to Order Profiles. The exchange defines these order profiles and enables or disables them for individual products.

An additional table is provided, that gives the assignment of order profiles, per product and instrument type (Order Profile Assignment Table).

The file name will have the pattern <YYYYMMDD>_orderProfiles.csv.

Example:
20210315_orderProfiles.csv

For additional information, please see the Order Profiles chapter of the Functional Reference document.

The order profile table includes the following attributes:

Field	Description
OrderProfileId	Id of the Order Profile.
Full Name	Name of the Order Profile, e.g. Limit.
Regular	Indicator, which defines whether the order type is a Regular Order (Limit + Market Order).
Stop	Indicator whether Stop Orders are allowed.
TSO	Indicates whether Trailing Stop Order is allowed.
OCO	Indicator whether One-Cancels-the-Other Order is allowed.
Iceberg	Indicator whether Iceberg order is allowed.
Limit	Indicates whether a limit order can be entered for the order profile.
Market	Indicates whether market order can be entered for the order profile.

Field	Description
OAO	Trading of the order is restricted to Opening Auction only.
AOO	Trading of the order is restricted to Auction only.
CAO	Trading of the order is restricted to Closing Auction only.
BOC	Execution restriction Book-or-cancel is allowed.
IAO	Trading of the order is restricted to Intraday Auction only.
IOC	Execution restriction Immediate-or-cancel is allowed.
FOK	Execution restriction Fill-or-kill is allowed.
GFD	Validity of the order is Good-For-Day.
GTD/GTC	Validity of the order is Good-Till-Date.
VDO	Indicates whether Volume Discovery Order is allowed.

The layout of the order profile will be as follows (example values):

OrderProfileld	Full Name	Regular	Stop	TSO	OCO	Iceberg	Limit	Market	OAO	AOO	CAO	BCC	IAO	IOC	FOK	GFD	GTD/GTC	VDO
10	Limit	Y	N	N	N	N	Y	N	N	N	Y	N	Y	Y	Y	Y	Y	Y
11	Market	Y	N	N	N	N	N	Y	N	N	N	Y	N	Y	Y	Y	Y	N
12	..	...	..	..														
13	..	..	..	..														

6.3 Order Profile Assignment

The following table lists the order profiles assigned to each instrument for trading venue Xetra or to each product for trading venue Börse Frankfurt.

For additional information, please refer to the document “T7 Functional Reference”[1].

[1] Please refer to the Xetra website xetra.com under the following path: Technology / T7 trading architecture / T7 System documentation / Overview and Functionality.

The file name will have the pattern <YYYYMMDD>_orderProfileAssignment.csv.

The order profile assignments table for trading venue Xetra includes the following fields:

Field	Description
Mnemonic	Mnemonic of the instrument.
ISIN	ISIN of the instrument.
InstrumentId	InstrumentId of the instrument.
OrderProfileId	Id of the Order Profile.

The order profile assignments table for trading venue Börse Frankfurt includes the following fields:

Field	Description
ProductSymbol	Symbol of the product, e.g. WARBA_01
ProductId	Technical ProductId of the product.
OrderProfileId	Id of the Order Profile.

The layout of the order profile for trading venue Xetra is as following (example values):

Mnemonic	ISIN	InstrumentId	OrderProfileId
BMW	DE000519003	35245	10
BMW	DE000519003	35245	11
.....			
SIE	DE0007236101	45258	10
SIE	DE0007236101	45258	11
.....			

The layout of the order profile for trading venue Börse Frankfurt is as following (example values):

ProductSymbol	ProductId	OrderProfileId
WARBA_01	35245	10
WARBA_01	35245	11
.....		
EQUBA_01	45258	10
EQUBA_01	45258	11
.....		

6.4 Trading Schedules

This file lists the trading schedules defined for cash market instruments. The reference to the instruments is possible via the identifier “standardSchedule”.

The file name will be <YYYYMMDD>_tradingSchedule.csv.

The trading schedule file includes following fields:

Field	Description
standardSchedule	Name of the trading schedule.
event	Name of the event, e.g. Start Of Day.
time	Time of the event.

Only schedules for current business day (vs trading holiday) will be displayed.

The file for customers looks as follows (example values for trading venue Xetra):

standardSchedule	Event	Time
SCHED_FFM_CT1_FULL	Pre Trading	07:00:00
SCHED_FFM_CT1_FULL	Opening Auction	08:50:00
SCHED_FFM_CT1_FULL	Intraday Auction	13:15:00
SCHED_FFM_CT1_FULL	Closing Auction	17:30:30
SCHED_FFM_CT2_FULL	Pre Trading	07:30:00
SCHED_FFM_CT2_FULL	Opening Auction	08:50:00
…..	…..	…..

6.5 Trading Schedule Assignment

The file Trading Schedule Assignment lists for all instruments the assigned trading schedule the instrument is following.

The file name has the pattern <YYYYMMDD>_tradingScheduleAssignment.csv.

The file includes the fields for trading venue Xetra as outlined below:

Field	Description
InstrumentId	InstrumentId of an instrument.
standardSchedule	Name of the trading schedule.

The file includes the fields for trading venue Börse Frankfurt as outlined below:

Field	Description
ProductId	Technical product ID of the product.
standardSchedule	Name of the trading schedule.

The standardSchedule denotes the schedule that is valid for the instrument's/product's current Business day.

The layout of the file for trading venue Xetra is as follows:

InstrumentId	standardSchedule
35245	SCHED_FFM_CT1_FULL
45258	SCHED_FFM_CT1_FULL
….	
…..	

The layout of the file for trading venue Börse Frankfurt is as follows:

ProductId	standardSchedule
35245	SCHED_FRA_CA_FULL
45258	SCHED_FRA_CA_FULL
….	

6.6 Market Segment and Market Segment Supplement

This file lists the Identifiers for the Market Segments and the Market Segment Supplements in order to provide the descriptions for them. The file contains all Market Segments and Market Segment Supplements of the cash markets.

The file name has the pattern <YYYYMMDD>_marketSegment.csv.

The file includes following fields:

Field	Description
Content type	Market Segment or Market Segment Supplement.
Identifier	Identifier of the Market Segment and Market Segment Supplement.
Description	Name of the Market Segment and Market Segment Supplement.

The layout of the file is as follows:

Content type	Identifier	Description
Market Segment	45	Regulated Market – Prime Standard
Market Segment	46	Regulated Market – General Standard
….	….	….
Market Segment Supplement	DEZ	Exchange Traded Commodities (ETC)
Market Segment Supplement	DX8	Exchange Traded Notes (ETN)
…..	….	….

6.7 TES Profiles

This file contains the assignments of each product to TES Types LIS and OTC.
The file name has the pattern <YYYYMMDD>_TESProfiles.csv.

The file includes the fields for cash markets as outlined below:

Field	Description
ProductSymbol	Symbol of the product. For products with 1:1 relation the ISIN and for products with 1:n relation (e.g. ETP product) the name of the product will be provided.
TESType	TES Types LIS and OTC: LIS = Large In Scale OTC = Over The Counter

Field	Description
BrokerAllowed	This flag defines whether TES Profile allows the entry, modification and deletion of TES trades by the user role TES Broker.[2]
MaxParticipants	This field provides information about the maximum number of participants/TES approving users of one TES trade.
PriceValidationRule	Name of the rule defined by exchange used for price validation of TES and Xetra EnLight trades.

The layout of the file is as follows:

ProductSymbol	TESType	BrokerAllowed	MaxParticipants	PriceValidationRule
DE0005810055	LIS	YES	2	CASH PRICE VAL
DE0005810055	OTC	YES	2	NO PRICE VAL
ABC_ETF	LIS	YES	2	CASH PRICE VAL
ABC_ETF	OTC	YES	2	NO PRICE VAL
…..	….	….		

6.8 Security Sub Types

This file contains the list of IDs used in the column “Security Sub Type” in the published csv file described in 5.2 with the corresponding descriptions.

The file name has the pattern <YYYYMMDD>_securitySubType.csv.

The file includes the fields as below:

Field	Description
SecurityType	Security Type (Instrument Type)
SecuritySubTypeId	Numeric identifier of the Bond and Warrant Type published in the column “Security Sub Type”.
Name	Short name of the Bond and Warrant sub-classification.
Description	Description of the Bond and Warrant sub-classification.

The layout of the file is as follows:

[2] For more information about TES roles, please refer to T7 Release 8.1 – Participant and User Maintenance Manual.

securityType	SecuritySubTypeId	Name	Description
WAR	1	Cover	Cover
WAR	2	Plain Vanilla Warrants	Plain Vanilla Warrants
NONE*	4	Index Certificates	Index Certificates
…		…	…

*NONE is provided in XFRA market, since same security sub types can be used for different security types.

6.9SRQS Parameters for Xetra EnLight

This file contains the list of Cash instruments with SRQS (Selective Request for Quote Service) parameters for Xetra EnLight of trading venue Xetra and has the pattern <YYYYMMDD>_SRQSparameters.csv.

The file includes the fields as below:

Field	Description
ISIN	ISIN of the instrument.
InstrumentID	InstrumentId of the instrument.
EnableSRQS	This flag indicates whether SRQS is enabled for this instrument.
EnableSmartSRQS	This flag defines whether Smart SRQS is enabled for the instrument or not.
PriceGranularityRuleSRQS	This attribute denotes whether on-book price step is used for the SRQS price granularity or the lowest tick size. Following valid values are possible: 1 = On book price steps 2 = Tick Size (in this case the lowest tick size 0,0001)
SRQSMinimumValue	This field indicates the SRQSMinimumValue and defines the minimum size for an SRQS event in the respective trading currency.
NegotiationDurationSRQS	This field contains the duration of the Negotiation Event in seconds.

The layout of the file is as follows:

ISIN	InstrumentID	EnableSRQS	EnableSmartSRQS	PriceGranularityRuleSRQS	SRQSMinimumValue	NegotiationDurationSRQS
DE000519003	123456	NO	NO			
DE000452644	85236	YES	YES	TICK_SIZE	400000	180
…	…	…	…	…	..	

6.10 SRQS Respondent Assignment for Xetra EnLight

This file contains list of instruments assigned to Xetra EnLight respondents – Business Units and users.

The file name has the pattern <YYYYMMDD>_SRQSRespondentAssignment.csv.

Field	Description
ISIN	ISIN of the instrument.
InstrumentID	InstrumentId of the instrument.
ProductID	ProductId of the product, where the instrument belongs.
BusinessUnitName	Business Unit ID of the member SRQS respondent. Per instrument multiple entries are possible.
UserName	User Login name (11-digit) of the user belonging to Business Unit as SRQS respondent. Per instrument multiple entries are possible.

The layout of the file is as follows:

ISIN	InstrumentID	ProductID	BusinessUnitName	UserName
DE000519003	123456	7536987	ABCFR	ABCFRAAA001
DE000452644	85236	85476	DCFFR	DCFFRAAA001
…	…	…	…	..

6.11 Volatility Corridors

This file contains the valid volatility corridors used in the ACE volatility model.

The file name will have the pattern <YYYYMMDD>_volatilityCorridorTables.csv.

Field	Description
ID	ID of the volatility table used as reference in the fields 140-143.
VolatilityCorridorTableName	Descriptive name of the volatility table .
InitialDynamicVolatilityPercentage	The initial dynamic volatility percentage.
staticVolatilityPercentage	The static volatility percentage.
Percentage	The percentage of the associated volatility corridor.
Duration	The duration of the associated volatility corridor in milliseconds (without a random end)
Market	The market for which it is defined.

The csv will be sorted by ID and Percentage in ascending order.

The layout of the file is as follows:

ID	Volatility Corridor Table Name	Initial Dynamic Volatility Percentage	Static Volatility Percentage	Percentage	Duration	Market
1	VCT_OA_1	2.0000	5.0000	3.0000	300000	XETR
1	VCT_OA_1	2.0000	5.0000	5.0000	300000	XETR
1	VCT_OA_1	2.0000	5.0000	10.0000	300000	XETR
2	VCT_OA_2	1.5000	5.0000	2.0000	300000	XETR
…	…	…	…	..		