Xetra Release 17.0

Instrument Reference Data Guide

Table of Contents

1 Introduction

The complete Xetra instrument reference data may be retrieved via three different sources:

- **Enhanced Broadcast Solution:** Xetra instrument reference data is disseminated via the Instrument Reference Data Message (TID = 3) of the Reference Data Stream.

- **Xetra Member Secion:** The file will be available in the closed user group Cash Market Member Section under the following path: https://member.deutsche-boerse.com>Cash Market Resources>Instruments

- **Common Report Engine:** An instrument reference data file is provided via Xetra Backend on the Common Report Engine for download.

Furthermore, a list with the futures and indices that can be used as reference for Order-On-Event is available on the public website (www.boerse-frankfurt.de).

The purpose of this document is to provide an overview of the reference data services available on the Xetra Member Section and on the Common Report Engine for Xetra members.

With Xetra Release 17.0 there are no changes of the file layout.

Note: Members who do not need the complete instrument reference data (reduced number of fields, but all instruments) may also use the following sources on www.xetra.com:

- Instruments > All tradable instruments > Börse Frankfurt

Disclaimer

Deutsche Börse AG regularly updates the information contained in this file. However, it does not warrant nor assume liability for the accuracy, completeness or timelines of the information provided, except to the extent any erroneous, incomplete or out-dated information was due to wilful misconduct on the part of Deutsche Börse AG.

2 Xetra Member Section

2.1 Data Layout

The file is created in accordance with the following specifications:

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

2.2 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: Börse Frankfurt (XFRA, excluding Structured Products instruments)[1], Irish Stock Exchange (XDUB), Eurex Bonds (XEUB), Malta Stock Exchange (XMAL), Bulgarian Stock Exchange (XBUL) and Cayman Islands Stock Exchange (XCAY).

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

<u>Note</u>:

External instruments (like indices) do not provide any Market Identifier (MIC) Code, but can be identified by the Instrument Group "EXTE".

Lines 1 to 4 provide update status information for the supported markets:

[1] A separate file for structured product instruments is available on the Common Report Engine, see Chapter 3.2.

e.g.:

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

Line 2: XETR, XBUL, XCAY, XEUB, XMAL, XAFX (Xetra): 31.07.2017

Line 3: XFRA (Börse Frankfurt): 31.07.2017

Line 4: XDUB (Dublin): 31.07.2017

The instrument reference data starts with line 5:

Sequence Number	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 corresponding back end environment..
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.

Sequence Number	Field name	Description
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	**Minimum 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	**Min 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.
22-31	**Start Intraday Auction (1-10)**	Indicates the start time of the intraday auction for a specific instrument.
32	**Start Closing Auction**	Indicates the start time of the closing auction for a specific instrument.

Sequence Number	Field name	Description
33	**First Trading Day**	First Trading Day.
34	**Strike Price**	Strike Price for Warrants.
35	**Warrant Type**	Indicates the warrant type: C=Call, P=Put, F=Certificate, R=Range, O=Others
36	**Underlying**	The ISIN Code of the underlying of a warrant or a basis instrument.
37	**Warrant Category**	Indicates the warrant category.
38	**Maturity Date**	Maturity Date.
39	**Last Trading Day**	The last date when an instrument may be traded (e.g. orders may be entered and trades executed). After this date the instrument may still exist in Xetra for a limited time (e.g. for reporting and clean-up).
40	**Start Continuous Auction**	Indicates the start time of the continuous auction for a specific instrument.
41	**End Continuous Auction**	Indicates the end time of the continuous auction for a specific instrument.
42	**Kind of Depository**	The specification about the type of settlement delivery.
43	**Currency**	Abbreviation for the currency the instrument is traded via Xetra (ISO 4217).
44	**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.
45	**Instrument Type**	Instrument Type: Equity, Bond, Warrant or Basis.
46	**Instrument Sub Type**	Instrument Subtype.

Sequence Number	Field name	Description
47, 49, 51, 53, 55, 57, 59, 61, 63, 65, 67, 69, 71, 73, 75, 77, 79, 81, 83, 85	Tick Size (1-20)	A tick size represents a limit price/range step. Twenty different tick sizes are possible for an instrument.
48	Upper Price Limit Max	Maximum price for that instrument. Upper Price Limit Max represents a limit range for which a tick size applies.
50, 52, 54, 56, 58, 60, 62, 64, 66, 68, 70, 72, 74, 76, 78, 80, 82, 84, 86	Upper Price Limit (2-20)	Upper Price Limit represents a limit range for which a tick size applies. There are a total of twenty possible for an instrument.
87	Number of Decimal Digits	This field indicates the number of decimal digits contained implicitly in the transmitted price values via VALUES API.
88	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.
89	Interest Rate	Coupon Rate.
90	Bond Yield Trading Indicator	This field indicates if the corresponding price contains a yield. Y=yes, N=no.
91	Regular Coupon Date	Regular Coupon Date for Bonds.
92	Denomination Currency	Denomination currency code (ISO 4217).
93	Settlement Period	This field indicates the number of business days from trade execution after which settlement is to be effected.

Sequence Number	Field name	Description
94	Accrued Interest Calculation Method	This field indicates the accrued interest calculation method of a bond.
95	Closing Price Previous Business Day	Closing price of the previous business day.
96	Market Segment	This field indicates the type of Market Admission, e.g. Open Market, Regulated Market.
97	Market Segment Supplement	This field indicates the market segment supplement, e.g. XTF Exchange Traded Funds.
98	Clearing Location	Identifier for the location at which trades are cleared.
99	Specialist	Continuous Auction Trading Model: Specialist who takes care of a specific instrument.
100	Specialist Subgroup	Continuous Auction Trading Model: Trader Subgroup of the Specialist who takes care of a specific instrument.
101	Primary Market MIC Code	Market Identifier Code (ISO 10383) of the "home market", where the first IPO took place.
102	Minimum Hidden Order Value	This field indicates the minimal order value that may apply to a hidden order, specified as a cash amount.
103	Optimal Gateway Location	Enhanced Transaction Solution: The optimal performance gateway location for trading a respective instrument.
104	Flat Indicator	Indicator if accrued interest calculation and pool factor is taken into account during trade enrichment.
105	Issue Date	The date on which a security is issued.
106	Actual Coupon Period FROM	Start date of coupon period of a bond.
107	Actual Coupon Period TO	End date of coupon period of a bond.

Sequence Number	Field name	Description
108	**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.
109	**Reference Market**	The market from which the reference price is derived.
110	**Reporting Market**	Market Identifier Code (ISO 10383) required for reporting to supervisory authority.
111	**In Subscription**	Indicator for subscription trading (primary market). “Y” = instrument in subscription trading.
112	**Trading Calendar**	Identifier of the Trading Calendar applied to the instrument.
113	**Settlement Calendar**	Identifier of the Settlement Calendar applied to the instrument.
114	**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.
115	**Settlement Currency**	Currency used for settlement.
116	**Closed Book Indicator**	Indicates whether the Order book is closed during auction trading.
117	**Market Imbalance Indicator**	Controls if during auction call/volatility interruption/extended volatility interruption/market order interruption phase a surplus (side and volume) at the indicative price (if crossed order book) or the best bid/best ask limit and quantity (if uncrossed order book) is displayed to the market.

Sequence Number	Field name	Description
118	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.
119	EnBS Port	Enhanced Broadcast Solution: port number used for snapshot, delta and all trade price stream.
120	EnBS Market Depth	Enhanced Broadcast Solution: Market Depth.
121	EnBS Snapshot Address A	Multicast address of the Snapshot stream (service class: A).
122	EnBS Delta Address A	Multicast address of the Delta stream (service class: A).
123	EnBS ATP Address A	Multicast address of the All Trade Price stream (service class: A).
124	EnBS Snapshot Address B	Multicast address of the Snapshot stream (service class: B).
125	EnBS Delta Address B	Multicast address of the Delta stream (service class: B).
126	EnBS ATP Address B	Multicast address of the All Trade Price stream (service class: B).
127	MDI Port	Xetra Market Data Interface: port number used for inside market stream.
128	MDI Market Depth	Xetra Market Data Interface: Market Depth.
129	MDI Inside Market Address A	Multicast address of the Market Data stream (service class: A).
130	MDI Inside Market Address B	Multicast address of the Market Data stream (service class: B).
131	Min Ord Size	This field indicates the Minimum Order Size for a given instrument.

Sequence Number	Field name	Description
132	**Single Auction Indicator**	Identifies an instrument traded in Continuous Auction where the Specialist is only allowed to trigger one price determination per day.
133	**Special Auction Indicator**	Identifies an instrument traded in Continuous Auction where a special auction is scheduled.
134	**Market Maker Protection Indicator**	Identifies an instrument where Market Maker Protection for Continuous Trading may be applied by the Designated Sponsor.
135	**CUM/EX Indicator**	Indicator for Capital Adjustment: '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 'A' = **Change of price determination frequency in Continuous Auction**: First trading day after change of price determination frequency in Continuous Auction: from several auctions to one or vice versa. Open orders have been deleted before start of day.
136	**Mini Auction Indicator**	Identifies an instrument in Continuous Trading where Mini Auction is configured.
137	**Liquidity Interruption Indicator**	Identifies an instrument in Continuous Trading where Liquidity Interruption is configured.
138	**Xetra Issuer Mnemonic**	Code of the bond Issuer (4 digits).
139	**Self Match Prevention Indicator**	Identifies whether the instrument allows marking orders for self match prevention.

Sequence Number	Field name	Description
140	**Volume Discovery Min Execution Quantity**	Identifies required Minimum Execution Quantity of the hidden part of a Volume Discovery Order. The value is calculated on a daily basis. If value is provided as zero, then no Volume Discovery Service is supported.

3 Common Report Engine

3.1 Data Layout

The file is created in accordance with the following specifications:

File extension	Compressed: CSV.ZIP; uncompressed: .CSV
Fields delimiter	; (semicolon)
Decimal symbol	. (point)
Digit grouping symbols (thousands separator)	, (comma)
Date fields format	yyyymmdd
Time fields format	hh:mm

3.2 File Record Layout

All fields listed below are shown in the same order as shown in the Instrument Reference Data file on the Common Report Engine.

The file is provided in compressed format (.CSV.ZIP) and created per Xetra backend environment; i.e. there will be separate files for the following environments in production:

- Xetra: containing Eurex Bonds (XEUB), Malta Stock Exchange (XMAL), Bulgarian Stock Exchange (XBUL) and Cayman Islands Stock Exchange (XCAY).
- Börse Frankfurt (XFRA, Xetra Specialist)
- Börse Frankfurt (XFRA, Structured Products)
- Irish Stock Exchange (XDUB)

The Instrument Reference Data File on the Common Report Engine can be found in the **public area** in the corresponding “xetra”, “xetra_dublin” and “xetra_ffm2” directory.

Please find more details in chapter 5.2 of the document "**Common Report Engine User Guide**" under the following path:

Xetra.com > Member Section > Cash Market Member Section > Cash Market Resources > Documentation > Xetra 17.0 > Technical

The following naming convention is applied to the Instrument Reference Data File on the Common Report Engine:

Backend Environment	Environment	Exchange Segment	Examples
Xetra Frankfurt	Production		51FTXEONLNPUBLI20131109XETR.CSV.ZIP
Börse Frankfurt	Production	Xetra Specialist	61FTXEONLNPUBLI20131109XFRA.CSV.ZIP
Börse Frankfurt	Production	Structured Products	61FTXEONLSPUBLI20131109XFRA.CSV.ZIP
Xetra Dublin	Production		55FTXEONLNPUBLI20131109XDUB.CSV.ZIP
Xetra Frankfurt	Simulation		52FTXEONLNPUBLI20131109XETR.CSV.ZIP
Börse Frankfurt	Simulation	Xetra Specialist	62FTXEONLNPUBL20131109XFRA.CSV.ZIP
Börse Frankfurt	Simulation	Structured Products	62FTXEONLSPUBLI20131109XFRA.CSV.ZIP
Xetra Frankfurt	Advanced Simulation		53FTXEONLNPUBLI20131109XETR.CSV.ZIP

Note:

External instruments (like indices) do not provide any Market Identifier (MIC) Code, but can be identified by the Instrument Group "EXTE".

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

Line 1 provides the **Date of the Last Update**.

Line 2 and 3 provide the instrument un-specific Multicast Addresses and ports of Enhanced Broadcast Solution and Xetra Market Data Interface (Line 2: header information; Line 3: data).

The instrument reference data starts with Line 4 (Line 4: header information, Line 5 and following: data).

Sequence Number	Field name	Description
1	**ISIN**	The International Security Identification Number (ISIN). This will be in line with ISO 6166.
2	**MIC Code**	Market Identifier Code. Identification number for exchanges and trading places according to ISO 10383.
3	**WKN**	Wertpapierkennnummer: The German national identification for cash market instruments.
4	**Mnemonic**	Exchange Symbol.
5	**Instrument**	The description of a tradable instrument. This is commonly known as the 'Long Name'.
6	**Instrument Type**	Instrument Type: Equity, Bond, Warrant or Basis.
7	**Instrument Sub Type**	Instrument Subtype.
8	**Instrument Group**	Instrument Group identifier.
9	**Instrument Group Description**	Description of Instrument Group.
10	**Trading Model Type**	Indicates the trading model, a specific instrument is traded in.
11	**Domestic Indicator**	Domestic Indicator: Indicates whether an instrument is domestic or foreign (D or F).
12	**First Trading Day**	First Trading Day.
13	**Round Lot**	The quantity, in number of units for an instrument, which applies for a round lot.
14	**Min Tradable Unit**	This field indicates the Minimum Tradable Unit for a given instrument.
15	**Min Ord Size**	This field indicates the Minimum Order Size for a given instrument.

Sequence Number	Field name	Description
16	**Start Pre Trading**	Indicates the start time of the pre trading phase for a specific instrument.
17	**End Post Trading**	Indicates the end time of the post trading phase for a specific instrument.
18	**Designated Sponsor**	This field includes all Designated Sponsors who are responsible for a specific instrument (separated by '#').
19	**Designated Sponsor Member ID**	Member ID of the Designated Sponsor (separated by '#').
20	**Minimum Quote Size**	Market Making Parameter: Minimum Quote Size.
21	**Maximum Spread**	Market Making Parameter: Maximum Spread for Quote Entries.
22	**Maximum Surplus**	Maximum surplus quantity which can be accepted by a member in the Designated Sponsor order book balancing phase.
23	**Strike Price**	Strike Price for Warrants.
24	**Warrant Type**	Indicates the warrant type: C=Call, P=Put, F=Certificate, R=Range, O=Others
25	**Underlying**	The ISIN Code of the underlying of a warrant or a basis instrument.
26	**Warrant Category**	Indicates the warrant category.
27	**Maturity Date**	Maturity Date.
28	**Last Trading Day**	The last date when an instrument may be traded (e.g. orders may be entered and trades executed). After this date the instrument may still exist in Xetra for a limited time (e.g. for reporting and clean-up).

Sequence Number	Field name	Description
29	**Start Continuous Auction**	Indicates the start time of the continuous auction for a specific instrument.
30	**End Continuous Auction**	Indicates the end time of the continuous auction for a specific instrument.
31	**Instrument State**	State of the instrument; deleted instruments are marked with “DEL”. Added instruments, currently not active show “ADD”.
32	**Reporting Market**	Market Identifier Code (ISO 10383) required for reporting to supervisory authority.
33	**In Subscription**	Indicator for subscription trading (primary market). “Y” = instrument in subscription trading.
34	**Start Opening Auction**	Indicates the start time of the opening auction for a specific instrument.
35	**Start Closing Auction**	Indicates the start time of the closing auction for a specific instrument.
36	**Clearing Location**	Identifier for the location at which trades are cleared.
37	**Knock-out indicator**	Indicator specifying if a knock out certificate is knocked out or not.
38	**Kind of Depository**	The specification about the type of settlement delivery.
39	**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.
40	**ISIX**	Instrument ID, unique identifier across the corresponding back end environment.

Sequence Number	Field name	Description
41	**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.
42	**Interest Rate**	Coupon Rate.
43	**Bond Yield Trading Indicator**	This field indicates if the corresponding price contains a yield. Y=yes, N=no.
44	**Flat Indicator**	Indicator if accrued interest calculation and pool factor is taken into account during trade enrichment.
45	**Issue Date**	The date on which a security is issued.
46	**Actual Coupon Period FROM**	Start date of coupon period of a bond.
47	**Actual Coupon Period TO**	End date of coupon period of a bond.
48	**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.
49	**Regular Coupon Date**	Regular Coupon Date for Bonds.
50	**Denomination Currency**	Denomination currency code (ISO 4217).
51	**Settlement Period**	This field indicates the number of business days from trade execution after which settlement is to be effected.
52	**Accrued Interest Calculation Method**	This field indicates the accrued interest calculation method of a bond.

Sequence Number	Field name	Description
53	**Market Segment**	This field indicates the type of Market Admission, e.g. Open Market, Regulated Market.
54	**Market Segment Supplement**	This field indicates the market segment supplement, e.g. XTF Exchange Traded Funds.
55	**Specialist Member ID**	The Member ID of the Specialist comprising institution (3 char) and branch (2 char).
56	**Specialist**	Continuous Auction Trading Model: Specialist who takes care of a specific instrument.
57	**Specialist Subgroup**	Continuous Auction Trading Model: Trader Subgroup of the Specialist who takes care of a specific instrument.
58	**Issuer Member ID**	The Member ID of the Issuer (Quote Provider) comprising institution (3 char) and branch (2 char).
59	**Issuer**	Continuous Auction Trading Model: Issuer (Quote Provider) who takes care of a specific instrument.
60	**Tick Size Table**	A tick size represents a limit price/range step. Up to twenty different value ranges for tick size are provided per instrument: beginning with maximum value range # tick size #' value range (n) "#' tick size (n) and so on.
61	**Number of Decimal Digits**	This field indicates the number of decimal digits contained implicitly in the transmitted price values via VALUES API.
62	**Closing Price Previous Business Day**	Closing price of the previous business day.
63	**Currency**	Abbreviation for the currency the instrument is traded via Xetra (ISO 4217).

Sequence Number	Field name	Description
64	**Settlement Currency**	Currency used for settlement.
65	**Spread Type**	Market making: The type of the Quote spread presentation. "P" = percentage, "A" = absolute difference between the quote ask price and the bid price.
66	**Minimum Hidden Order Value**	This field indicates the minimal order value that may apply to a hidden order, specified as a cash amount.
67	**Optimal Gateway Location**	Enhanced Transaction Solution: The optimal performance gateway location for trading a respective instrument.
68	**Closed Book Indicator**	Indicates whether the Order book is closed during auction trading.
69	**Market Imbalance Indicator**	Controls if during auction call/volatility interruption/extended volatility interruption/market order interruption phase a surplus (side and volume) at the indicative price (if crossed order book) or the best bid/best ask limit and quantity (if uncrossed order book) is displayed to the market.
70	**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.
71	**CCP eligible**	Field indicates whether an instrument is cleared via the CCP. CCP eligibility and post trade anonymity is indicated by “yes”.
72	**Start Intraday Auction (1-10)**	Indicates the start time of the intraday auction for a specific instrument.

Sequence Number	Field name	Description
73	**Price Movement Barrier**	Price movement barrier.
74	**Barrier Price Range**	Barrier price range.
75	**Primary Market MIC Code**	Market Identifier Code (ISO 10383) of the "home market", where the first IPO took place.
76	**Price Movement Barrier Indicator**	Price movement barrier enabled.
77	**Reference Market**	The market from which the reference price is derived.
78	**Midpoint Reference Indicator**	Indicates if calculation of Midpoint is based on data from reference market. Y=yes, N=no.
79	**Volatility Reference Indicator**	Indicates if calculation of Volatility Ranges is based on data from reference market. Y=yes, N=no.
80	**Trading Calendar**	Identifier of the Trading Calendar applied to the instrument.
81	**Settlement Calendar**	Identifier of the Settlement Calendar applied to the instrument.
82	**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.
83	**EnBS Market Depth**	Enhanced Broadcast Solution: Market Depth.
84	**EnBS Port**	Enhanced Broadcast Solution: port number used for snapshot, delta and all trade price stream.
85	**EnBS Snapshot Address A**	Multicast address of the Snapshot stream (service class: A).
86	**EnBS Snapshot Address B**	Multicast address of the Snapshot stream (service class: B).

Sequence Number	Field name	Description
87	EnBS ATP Address A	Multicast address of the All Trade Price stream (service class: A).
89	EnBS ATP Address B	Multicast address of the All Trade Price stream (service class: B).
89	EnBS Delta Address A	Multicast address of the Delta stream (service class: A).
90	EnBS Delta Address B	Multicast address of the Delta stream (service class: B).
91	MDI Market Depth	Xetra Market Data Interface: Market Depth.
92	MDI Port	Xetra Market Data Interface: port number used for inside market stream.
93	MDI Inside Market Address A	Multicast address of the Market Data stream (service class: A).
94	MDI Inside Market Address B	Multicast address of the Market Data stream (service class: B).
95	SingleAuctInd	Identifies an instrument traded in continuous auction where the Specialist is only allowed to trigger one price determination per day.
96	SpecialAuctInd	Identifies an instrument traded in continuous auction where a special auction is scheduled.
97	MktMkrProtInd	Identifies an instrument where Market Maker Protection for Continuous Trading may be applied by the Designated Sponsor.

Sequence Number	Field name	Description
98	CumExInd	Indicator for Capital Adjustment: '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 'A' = **Change of price determination frequency in Continuous Auction**: First trading day after change of price determination frequency in Continuous Auction: from several auctions to one or vice versa. Open orders have been deleted before start of day.
99	Mini Auction Indicator	Identifies an instrument in Continuous Trading where Mini Auction is configured.
100	Liquidity Interruption Indicator	Identifies an instrument in Continuous Trading where Liquidity Interruption is configured.
101	Xetra Issuer Mnemonic	Code of the bond Issuer (4 digits).
102	Self Match Prevention Indicator	Identifies whether the instrument allows marking orders for self match prevention.
103	Volume Discovery Min Execution Quantity	Identifies required Minimum Execution Quantity of the hidden part of a Volume Discovery Order. The value is calculated on a daily basis. If value is provided as zero, then no Volume Discovery Service is supported.

4 Reference instrument list for Order-On-Event

The reference instrument list for Order-On-Event contains a list of indices and futures which can be used as reference instrument for the intelligent order type Order-On-Event. The file is available on www.boerse-frankfurt.de:

- Wissen > Handeln > Ordertypen > Order-On-Event
  > Liste aller Trigger-Werte für Orders-on-Event