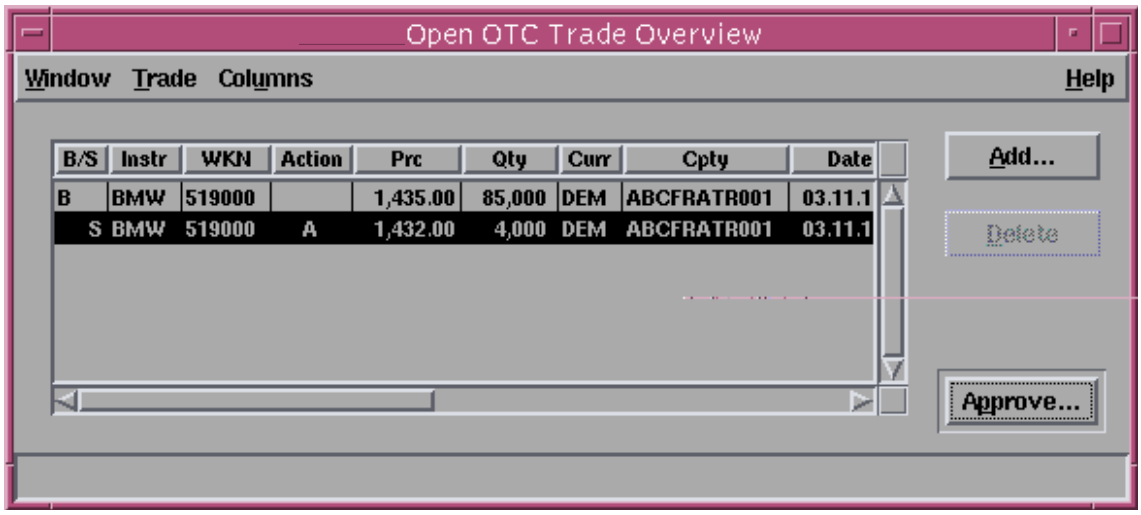
4.4 OTC

4.4.1 Open OTC Trade Overview Window

Description

The Open OTC Trade Overview window offers an overview on off-exchange trade requests that have been entered from a trader itself or with the trader itself as counterparty to Xetra® Trader .



Open OTC Trade Overview window

Functionality

The Open OTC Trade Overview window displays information about trade requests that have been negotiated outside Xetra® and entered manually to the Xetra® trading system. They are visible only to the proposed counterparty. 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 counterparty and can be approved.

After approval the trade is deleted from the Open OTC Trade Overview window and added to the Back Office Information window, which means the trade will be sent for clearing/settlement. The originator of an open OTC trade can delete it by selecting the respective row in the list box and pressing Delete. The Open OTC Trade Overview window is static and has to be reopened for updating it. For bond trading, additional information is displayed regarding instrument data and settlement.

The OTC Trade Entry window is opened using the Add... button. The OTC Trade Approval window is opened using the Approve... button.

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
Trade	Add…	Open the OTC Trade Entry window to enter a new trade.	
	Delete	Delete the selected open OTC trades (one or multiple) from the system, possible by originator of OTC trade	
	Approve…	Approve the open OTC trade entered by your counterparty.	
Columns	Delete Columns	Delete the selected column from the display.	Ctrl+D
	Add all columns	Restore all columns to the display.	Ctrl+A
Help	On this window...	Open the Xetra® -Help window.	F1

Window

Open OTC Trade Overview List Box	
Column	**Description**
B/S	Display Buy or Sell status: Buy B Sell S
Instr	Instrument short name
WKN	Wertpapierkennummer
ISIN	ISIN (International Security Instrument Number)
IntRat	Nominal interest rate (only for bonds)
Issuer	Issuer of the bond
InstrSubTyp	Type of bond
MrtyDat	Maturity date- only for bonds
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

Window

Open OTC Trade Overview List Box	
Column	**Description**
OTCTrdTime	Time of the trade
Text	Free formatted text field for the member internal use.
OTCNo	OTC Trade number, generated by the system
MIOrderNo	Own member internal order number
Act	Own account type: agent, proprietary.
Trader	Own trader ID
Submitter	Submitter of the trade: Only visible for the owner and the submitter of the trade.
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.
Ctrl+SC-L	Any	Select more then one non subsequent OTC trade which are originated not from outside.

Buttons	
Identifier	**Description**
Add…	Open the OTC Trade Entry window to enter a new trade.
Delete	Delete the highlighted trade from the system - only possible for trades entered by your own.
Approve…	Approve the trade entered by your counterparty.

4.4.2 OTC Trade Entry Window

Description

The OTC Trade Entry window allows to enter an off exchange trade in the Xetra® trading system.

OTC Trade Entry window

Functionality

The OTC trade entry functionality enables traders to enter trades negotiated outside Xetra® into the Xetra® trading system. Trades are forwarded to the exchange's clearing and settlement systems in order to get the trades settled, i.e. perform delivery and cash regulation. The OTC trade is called open as long as it is not approved by the counterpart.

An open OTC Trade consists of mandatory values like instrument, counterpart, account, the buy or sell price, quantity, StlCod and StlDat, and optionally other data (e.g. text). An open OTC Trade expires at the end of the current trading day and is deleted by the system automatically.

The Cpty field is checked by the system on the back end, if it is a existing one.

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 by submitting the entry. The settlement date in field StlDat cannot be a previous, the current, or the next business day of the exchange. It has to be a

business day which is less than 90 calendar days in the future.

.The OTCTrdTime doesn't 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.

The OnBehalf 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.

There is no limited number of open OTC Trades entered for a specific instrument or by member. A newly entered open OTC Trade receives an own time stamp and unique Open OTC Trade number.

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 Instrument Selection window to select the instrument traded.	F6
Help	On this window…	Open the Xetra® -Help window.	F1

Window

Trade Entry Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Buy / Sell	B	Buy or Sell toggle indicator	Buy or Sell	
Instr	E	Instrument short name	max. 4 characters: alphanumeric for Instrument short name	*
		or Wertpapierkennnummer (WKN)	or 6 digits: numeric for WKN	
		or ISIN	or 12 digits: alphanumeric for ISIN	
Qty	E	Quantity of the trade.	Max. 12 digits: numeric, up to 3 decimals (depending on min. trad. Unit)	*

Window

Trade Entry Field Group				
Prc	E	Price of the trade	max. 9 digits: max. 3 decimals (equities and warrants) or max. 5 decimals (bonds), numeric	*
Curr	D	Currency (trading currency for instruments listed per unit, denomination currency for instruments listed in percentage)		
Cpty	E	Member and Trader ID of the counterpart of the trade.	11 characters: alphanumeric	
Act	E	Account type of the member entering the trade: agent, proprietary (default).	agent, proprietary: alphanumeric	*
Date	D	Actual date, automatically entered by the system	DD.MM.YYYY	
OTCTrdTime	E	OTC Trading time, if empty generated by the system	HH:MM:SS or HH:MM	
OTCNo	D	OTC Trade number, generated by the system	max. 7 digits: numeric	
MIOrdNo	E	Internal order number of the member entering the OTC trade	max. 16 digits: numeric	
Text	E	Free format text field for members internal use.	max. 12 characters: alphanumeric	*
OnBehalf	E/D	Trader ID if the trade should be entered on behalf of another trader (only enabled for senior traders)	6 characters: alphanumeric	*

Settlement Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
StlCod	E	Settlement Code: DVP delivery versus payment (default) DFP delivery free of payment DAP delivery and payment	DVP, DFP, DAP max. 3 digits: alphanumeric	*
StlDat	E	Settlement date: specific date (has to lie 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)	DD.MM.YYYY, N, I	*

Buttons	
Identifier	**Description**
Submit	Submit a trade entered to Xetra® and close the window.
Apply	Apply a trade entered to Xetra® and leave the window open. The exchange OTC Trade number is displayed.
Cancel	Close the window without further action.

4.4.3 OTC Trade Approval Window

Description

The OTC Trade Approval window allows to approve an OTC trade request that has been manually entered to the Xetra® trading system by the counterparty.

OTC Trade Approval window

Functionality

After approval the system checks for the assignment of the instrument to a trader. Approving an open OTC Trade will result in its' deletion from the Open OTC trade book and an entry in the trade book. The trade request disappears from the OTC Trade Overview window and appears in the Back Office Information window, which means the trade is being sent for clearing/settlement. Approval of an open OTC Trade is only possible during the current business day. Not approved OTC Trades will be deleted by the next business day. The Cancel button closes the window without any further action.

The approving party can enter the following fields: the member internal order number and the text field for internal use. The account type is mandatory and is defaulted with proprietary; trading on betreuer accounts is not possible. All other fields are display-only fields.

Menu

Menu Bar	Item	Description	
Window	Save Settings	Save the current window settings.	Ctrl+S
	Close	Close the window without further action.	Shift+F4
Instrument	Select…	Open Instrument Selection window to select the instrument traded.	F6
Help	On this window...	Open the Xetra® -Help window.	F1

Window

Trade Approval Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**C T**
Buy / Sell	D	Buy or Sell toggle indicator - disabled.		
Instr	D	Instrument short name or Wertpapierkennnummer (WKN) or ISIN		
Qty	D	Quantity of the trade.		
Price	D	Price of the trade.		
Curr	D	Currency (trading currency for instruments listed per unit, denomination currency for instruments listed in percentage).		
Cpty	D	Member and Trader ID of the counterpart of the trade.		
Act	E	Account type of the approving party: agent, proprietary (default).	agent, proprietary	*
Date	D	Actual date, automatically entered by the system.		
OTCTrdTime	D	Trading time.		
OTCNo	D	OTC Trade number, generated by the system.		
MIOrderNo	E	Member internal order number of the approving party.	max. 16 digits: numeric	
Text:	E	Free format text field for members internal use.	max. 12 characters: alphanumeric	*
On Behalf	D	Trader ID of the trader the user is acting on behalf. Both parties belong to the same member.		

Settlement Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
StlCod:	D	Settlement Code (default: DVP): DVP delivery versus payment DFP delivery free of payment DAP delivery and payment		
StlDat:	D	Settlement date.		

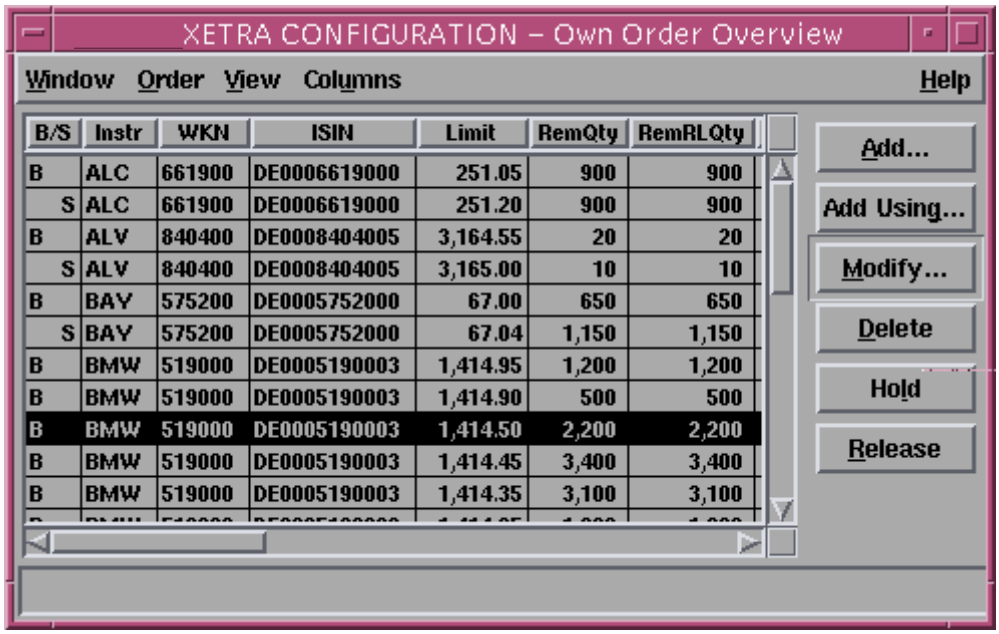
Buttons	
Identifier	**Description**
Approve	Submit the approved trade to Xetra® and close the window.
Cancel	Close the window without further action.

4.5 Own

4.5.1 Own Order Overview Window

Description

The Own Order Overview window shows a dynamic overview of all own orders of a trader. This includes all normal orders, stop orders as well as held orders. A senior trader can view all orders and stop orders of traders within his subgroup except the held orders. Held orders can only be seen by the trader which set the orders to held.



Own Order Overview window for equities

Functionality

New order entries, order modifications and partially matching of own orders dynamically updates the window. Orders are removed from the Own Order Overview window when they have been fully matched or if they are deleted.

Held orders are orders which were deleted from the corresponding order book at the back end and are still kept for the trader as private information. The private information can only be seen by the originator of the hold request and is only valid within a trading session on a dedicated workstation.

Orders displayed in the Own Order Overview list box are sorted first by instrument, second by order type (normal, stop and held) and third by the bid/ask constellation. In addition normal orders and held orders are sorted by limit and time, stop orders and held stop orders are sorted by stop limit, limit and time.

The Own Order Overview window allows the user to enter new orders by using the Add... or the Add Using… button which opens the Order Entry window. It is possible to modify orders by using the

Modify... button and the Order Maintenance window. The modification of held orders will automatically release the held order. If multiple orders are selected and the Modify… button is pressed, a mass modification of orders can be performed with the Mass Order Modification window.

Pressing the Delete button deletes all selected orders without requesting a confirmation of the deletion from the user. If the entire column will be selected, the trader can delete all filtered orders in the Own Order Overview window at once by pressing the Delete button. In this case, the Delete Order Confirmation window will pop up and the trader has to confirm the deletion request.

With the Hold button one, multiple or (by selecting a column header) all filtered orders can be set to held state (as well normal orders and stop orders). If selecting all fitered orders, the Hold Order Confirmation window will appear. Held orders are orders which were deleted from the corresponding public order book at the back end and are still kept for the trader as private information. When an order is held, it loses its time and price priority. The private information can only be seen by the originator of the order and is only valid within a trader session on a dedicated workstation. With the Release button held orders can be released again. By clicking on the column header in the list box all filtered held orders can be selected and released at once with multiple single order entries. By submitting a multiple selection of released orders they are visible to the market again.

If an error occurs for one order after pressing Submit or Apply, the corresponding row in the list box will be highlighted and stays unchanged. An exception code is displayed in the message bar and logged in the Message Log window as usual. However, if the trader selects a highlighted list box row, the appropriate exception code is redisplayed in the message bar without being logged again in the Message Log 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
Order	Add...	Open the Order Entry window to enter a new order.	
	Add Using...	Open the Order Entry window to enter a new order with the data of the selected order.	
	Modify...	Open the Order Maintenance window to modify the selected order.	
	Delete	Delete the selected orders.	
	Hold	Set selected orders to held state.	
	Release	Releases selected orders.	

Menu

Menu Bar	Item	Description	Short Cut
View	Filter...	Open the Order Filter window to restrict the order data to the selected criteria.	Ctrl+F
Columns	Delete column	Delete the selected column 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

Own Order Overview List Box	
Column	**Description**
B/S	Display Buy/Sell indicator status: Buy B Sell S
Instr	Instrument short name
WKN	Wertpapierkennummer
ISIN	ISIN (International Security Identification Number)
IntRat	Coupon rate (only for bonds)
Issuer	Issuer (only for bonds)
InstrSubTyp	Instrument Subtype (only for bonds)
MrtyDat	Maturity date (only for bonds)
Limit	Limit of the order - An 'M' appears for market orders.
RemQty	Remaining quantity of the order.
RemRLQty	Remaining Round Lot Quantity of the order; will not be displayed for held orders
ExecQty	Executed quantity; will not be displayed for held orders
TrdRes	Trading restriction: Auction, Cls. Au., Opn. Au., None
ExecRes	Execution restriction: Stop: STP None
StopLimit	Stop Limit of a stop order Is mandatory in case of the ExecRes is a Stop Order.

Window

Own Order Overview List Box	
Column	**Description**
Validity	Expiration date of the order
Act	Account Type: agent A proprietary P betreuer B
L/M	Limit or Market order
Text	Free formatted text field for members' internal use
MIOrdNo	Member internal order number
OrderNo	Exchange order number
Trader	Trader ID (owner of the order)
Date	Entry date of the order
Time	Entry time of the order
Curr	Currency (trading currency for instruments listed per unit, denomination currency for instruments listed in percentage)
Submitter	Trader ID (submitter of the order)
Yld	Yield of the order (only for bonds)
Held	"H" indicates a held order

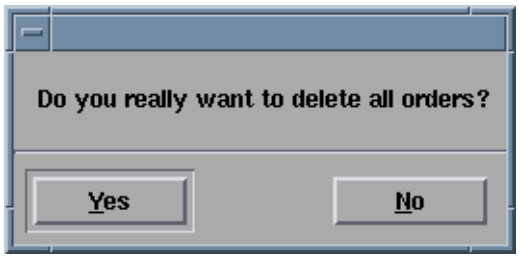
Mouse Usage	Column	Description
SC-L	Any	Select one order.
SC-L	Instr header	Select all displayed orders.
Ctrl+SC-L	Any	Select more then one non subsequent orders.
Shift+SC-L	Any	Select more then one subsequent orders.
DC-L	Any	Opens the Order Modification window and display parameter from the selected order.

Buttons	
Identifier	**Description**
Add...	Open the Order Entry window to enter a new order.
Add Using...	Open the Order Entry window to enter a new order with the data of the selected order.
Modify...	Open the Order Maintenance window to modify the selected orders.
Delete	Delete the selected orders.
Hold	Set selected orders to held state.
Release	Releases selected orders

4.5.2 Delete Order Confirmation Window

Description

The Delete Order Confirmation window prompts the user to confirm the mass deletion of all filtered orders in the Own Order Overview window.



Delete Order Confirmation window

Functionality

The window prompts the user to confirm the mass order deletion.

Menu

Menu Bar	Item	Description	Short Cut
None	None		

Window

Buttons	
Identifier	**Description**
Yes	Confirm the action, deletes all orders, close the window and return to the calling window.
No	Cancel the action, close the window and return to the calling window.

4.5.3 Hold Order Confirmation Window

Description

The Hold Order Confirmation window prompts the user to confirm the mass hold of all filtered orders in the Own Order Overview window

Hold Order Confirmation window

Functionality

The window prompts the user to confirm the mass hold of order.

Menu

Menu Bar	Item	Description	Short Cut
None	None		

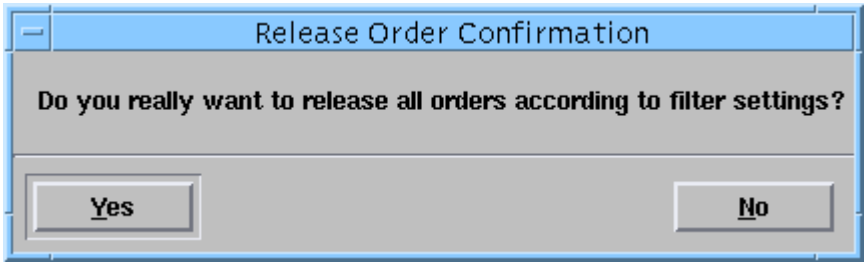
Window

Buttons	
Identifier	**Description**
Yes	Confirm the action, hold all orders, close the window and return to the calling window.
No	Cancel the action, close the window and return to the calling window.

4.5.4 Release Order Confirmation Window

Description

The Release Order Confirmation window prompts the user to confirm the mass release of all filtered orders in the Own Orders Overview window



Release Orders Confirmation window

Functionality

The window prompts the user to confirm the mass release of orders.

Menu

Menu Bar	Item	Description	Short Cut
None	None		

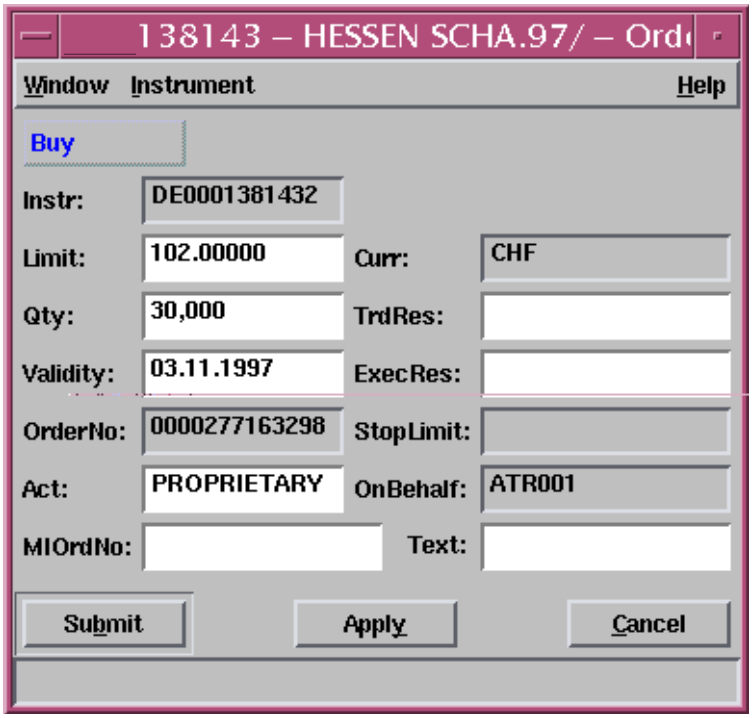
Window

Buttons	
Identifier	**Description**
Yes	Confirm the action, release all quotes, close the window and return to the calling window.
No	Cancel the action, close the window and return to the calling window.

4.5.5 Order Maintenance Window

Description

The Order Maintenance window allows the user to modify an existing order previously selected in the Own Order Overview window.



Order Maintenance window

Functionality

The Buy/Sell toggle button, the Instr field, the OrderNo field and Curr field are disabled. They contain parameters of the selected order which cannot be modified. All other fields contain the attributes of the order which can be changed.

Depending on which fields are changed, maintenance may lead to a new order number, that means execution priority in the order book is changed.

If the

- limit is changed,
- the quantity is increased,
- the validity is expanded,
- the trading restriction is changed from CA or OA to AU or blank or
- the trading restriction is changed from AU to blank, a new order number is given.

If a stop order is to be modified, the execution restriction is non modifiable. The StopLimit field is only enabled if a stop limit order is modified.

The OnBehalf field displays the trader ID of the owner of the order.

Menu

Menu Bar	Item	Description	Short Cut
Window	Close	Close the window without further action.	Shift+F4
Instrument	Select...	Disabled	F6
Help	On this window...	Open the Xetra® -Help window.	F1

Window

Order Maintenance Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Buy/Sell	D	Buy or Sell status of the selected order		
Instr	D	Instrument short name. For some bonds there might be no instrument short name. Therefore the WKN or ISIN (if no WKN is existing) of the instrument is displayed here.		
Limit	E	Order limit The order is entered as a market order if this field is left blank.	Max. 9 digits: max. 3 decimals (equities and warrants) or 5 decimals (bonds), numeric	*
Curr	D	Currency (trading currency for instruments listed per unit, denomination currency for instruments listed in percentage)		
Qty	E	Order quantity	max. 13 digits: numeric, up to 3 decimals (depending on min. trad. Unit)	*

Window

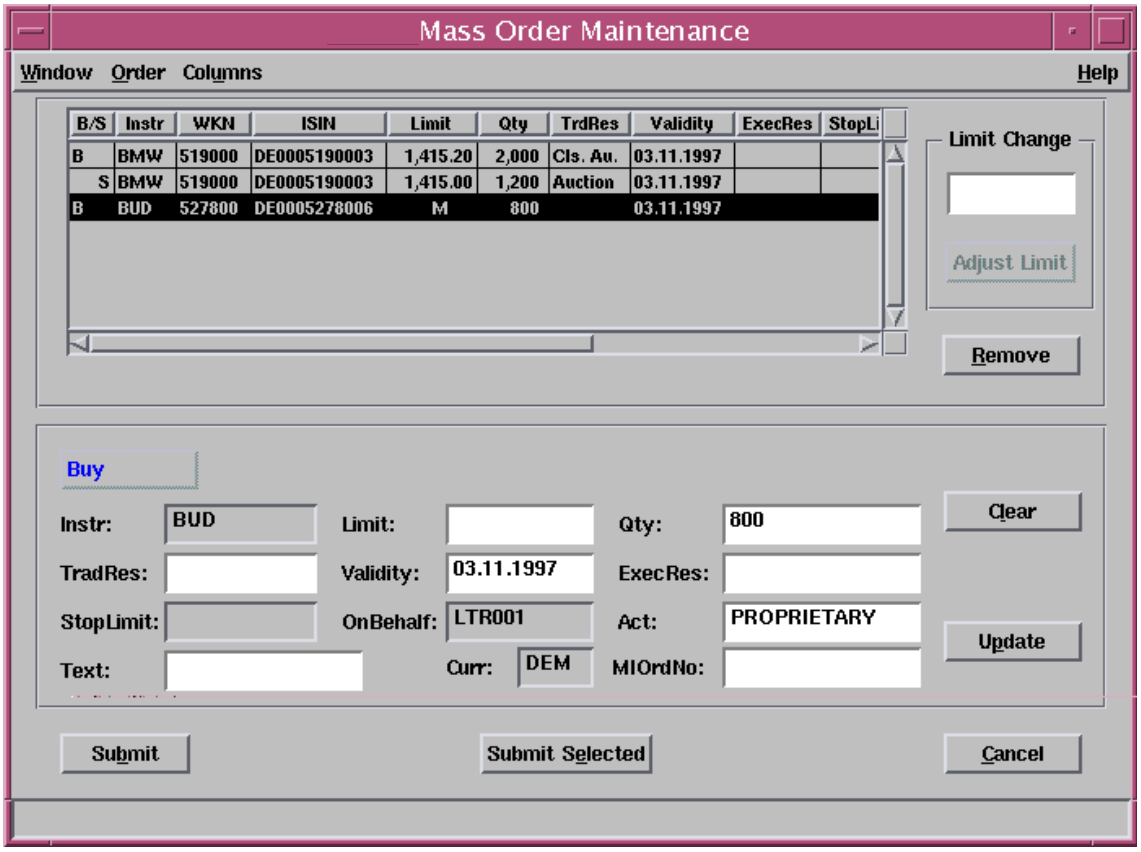
Order Maintenance Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
TrdRes	E/D	Trading restriction: Auction only, Opening Auction, Closing Auction, Surplus only, None In case of a stop order this field is disabled.	max. 2 characters: alphanumeric AU, OA, CA, SU	*
Validity	E	Expiration date of the order, The default date is the current business date. GTC (Good-Till-Canceled), or GFD (Good-For Day)	max. 10 digits: DD:MM:YYYY GTC, GFD	*
ExecRes	E/D	Execution restriction: Fill-Or-Kill, Immediate-Or-Cancel, Stop Order	max. 3 characters: alphanumeric FOK IOC STP	*
OrderNo	D	Exchange Order Number		
StopLimit	E	Stop limit This field needs to be filled for orders with the Execution restriction STP. For orders other than stop orders this field is disabled.	Max. 9 digits: max. 3 decimals (equities and warrants) or 5 decimals (bonds), numeric	*
Act	E	Account type: agent, proprietary, betreuer	max. 11 characters: alphanumeric agent, proprietary, betreuer	*
OnBehalf	D	Trader ID of the trader the user is acting on behalf of	max. 6 characters: alphanumeric	
MIOrdNo	E	Member internal order number	max. 16 characters: alphanumeric	
Text	E	Free format text field for members' internal use	max. 12 characters: alphanumeric	*

Buttons	
Identifier	**Description**
Submit	Submit the modified order to Xetra® and close the window.
Apply	Apply the modified order to Xetra® and leave the window open with the entered data. The exchange order number will be displayed and a message appears in the message bar.
Cancel	Close the window without further action.

4.5.6 Mass Order Maintenance Window

Description

The Mass Order Maintenance window allows the user to modify orders selected from the Own Order Overview window.



Mass Order Maintenance window

Functionality

In the Mass Order Maintenance window all selected orders from the Own Order Overview window are displayed in the Mass Order Maintenance list box.

Held orders are sorted by regular and then stop orders.

It is possible to change the limits for selected displayed orders by the same tick number, specified in the Limit Change group box. The tick number for which the limits of the selected orders should be adjusted (positive or negative) is entered and the Adjust Limit Button is pressed. For example: Enter a “5” means that the limit will be raised by 5 ticks, if a tick has the value of 0,01 DM, the limits will be changed by 0,05 DM. The tick value depends on the tick size before the change. It could happen that some of the selected orders in this case take on a negative limit in the listbox. If a trader tries to submit such a order, the order will be rejected by the system no changes will be done.

In order to modify an order it has to be selected from the list box. Attributes are automatically displayed in the entry fields of the Mass Order Maintenance field group. The list box will be updated with the changes made when the Update button is pressed. If no order or more than one order is selected, the entry fields and the Update button are disabled.

By clicking the Clear button, all entry fields are cleared and the previously selected items in the list box are deselected. The Clear button is always enabled. By using the Remove button the selected orders, stop orders or held orders will be removed from the list box.

The modified orders, stop orders or held orders can be submitted either individually or altogether depending on whether the Submit or Submit selected button is used. If a held order is submitted the order is automatically released. By clicking the Cancel button, the window closes and the changes will not become effective.

Menu

Menu Bar	Item	Description	Short Cut
Window	Save Settings	Save the current settings.	Ctrl + S
	Close	Close the window without further action.	Shift+F4
Order	Clear	Clear all entry fields; selected order is not highlighted anymore; disabled if no order or more than one is selected or the entry fields are empty.	
	Update	Update the selected order with the attributes in the entry fields; disabled if no order or more than one is selected.	
	Remove	Remove the selected (one or more) orders from the list box; disabled if no order is selected.	
Columns	Delete column	Delete the selected column 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

List Box Name	
Column	**Description**
B/S	Display Buy/Sell indicator status: B: Buy or S: Sell
Instr	Instrument short name
WKN	Wertpapierkennummer
ISIN	International Security Identification Number
Limit	Limit price of the order - An 'M' appears for market orders.
Qty	Quantity of the order.
TrdRes	Trading restriction: Auction only AU Closing Auction CA Opening Auction OA Surplus only SU None
Validity	Expiration date of the order
ExecRes	Execution restriction (Fill-or-kill, Immediate-or-cancel, Stop order, none)
StopLimit	Stop Limit need to be filled for stop orders
OnBehalf	Trader ID if the order should be modified on behalf of another trader
Act	Account Type: agent A proprietary P Betreuer B
Text	Free formatted text field for members' internal use
MIOrdNo	Member internal order number
Curr	Currency (trading currency for instruments listed per unit, denomination currency for instruments listed in percentage)
Held	Indicator for held orders: H held order none no held order
OrderNo	Order number

Mouse Usage	**Column**	**Description**
SC-L	Any	Select one order and displays the parameters of the order in the Mass Order Maintenance field group.

Limit Change Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Limit	E	Adjustment limit (in ticks); Calculation of the absolute value (in Currency): tick size of the limit of the selected instrument will be multiplied with the entered tick value	3 characters; numeric	
Adjust Limit	B	Adjust limit for all orders selected in the listbox.		
Remove	B	Remove the selected (one or more than one) orders from the list box; disabled if no order is selected		

Order Maintenance Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Buy/Sell	D	Buy or Sell status of the selected order		
Instr	D	Instrument short name. In case that no instrument short name is available, the ISIN will be displayed.		
Limit	E	Order limit price	max. 9 digits: max. 3 decimals (equities and warrants) or 5 decimals (bonds), numeric	*
Qty	E	present order quantity	max. 9 digits: numeric, max. 3 decimals (depending on min. trad. Unit)	*
TradRes	E/D	Trading restriction: Auction only, Opening Auction, Closing Auction, Surplus only None In case of stop orders this field is disabled.	max. 2 characters: alphanumeric AU, OA, CA, SU	*

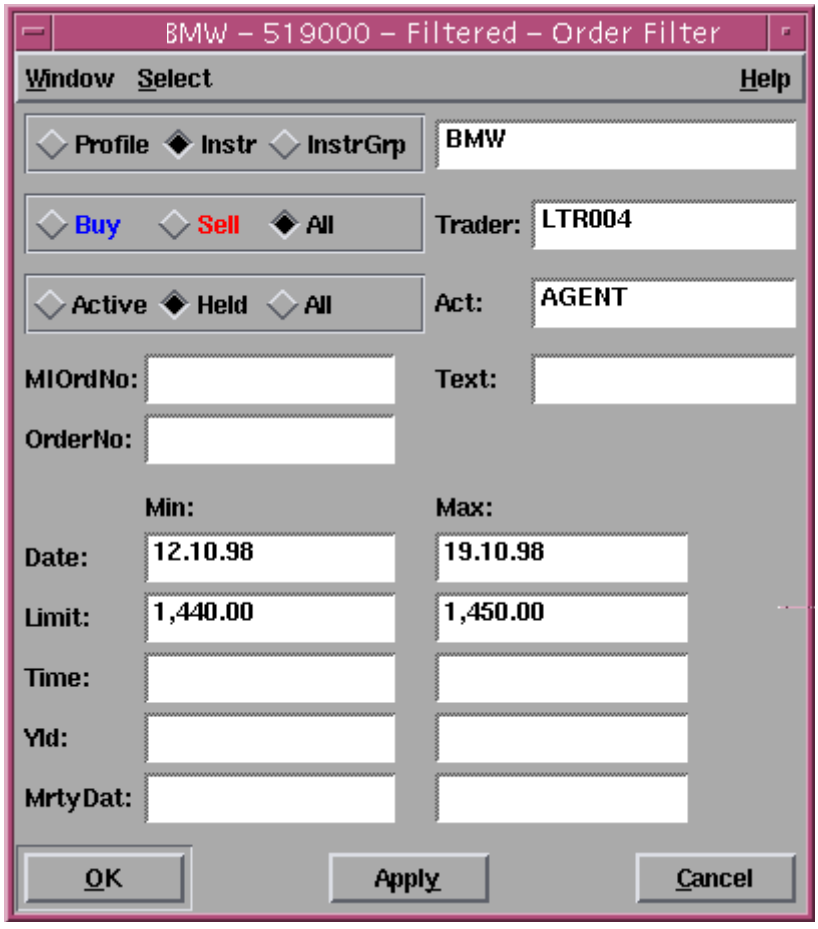
Order Maintenance Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Validity	E	Expiration date of the order, The default date is the current business date. GTC (Good-Till-Cancelled), or GFD (Good-For-Day)	max. 10 digits: DD:MM:YYYY GTC, GFD	*
ExecRes	E/D	Execution restriction: Fill-Or-Kill, Immediate-Or-Cancel, Stop order	max. 3 characters: alphanumeric FOK IOC STP	*
StopLimit	E	Stop Limit This field needs to be filled for orders with the Execution restriction STP.	max. 9 digits: max. 3 decimals (equities and warrants) or 5 decimals (bonds), numeric	*
OnBehalf	D	ID of the trader who the order is on behalf of, i.e. the owner of the order.	max. 6 characters: alphanumeric	
Act	E	Account type: agent, proprietary, betreuer	max. 11 characters: alphanumeric agent, proprietary, betreuer	*
Text	E	Free format text field for members' internal use	max. 12 characters: alphanumeric	*
Curr	D	Currency (trading currency for instruments listed per unit, denomination currency for instruments listed in percentage)		
MIOrdNo	E	Member internal order number	max. 16 characters: alphanumeric	

Buttons	
Identifier	**Description**
Buy/Sell	Buy or Sell status of the order (display only).
Update	Update the selected order with the data in the entry fields; disabled if no order or more than one is selected.
Clear	Clear all entry fields, the selected order is not highlighted anymore; disabled if no order is selected and the entry fields are empty or if more than one order is selected.
Submit	Submit all orders. The window only closes upon successful submission of all orders. The successfully submitted orders are removed from the list box.
Submit Selected	Submit the selected (one or more than one) orders; disabled if no order is selected. The successfully submitted orders are removed from the list box.
Cancel	Close the window without any further action.

4.5.7 Order Filter Window

Description

The Order Filter window allows the user to specify filter criteria for orders of an instrument displayed in the Own Order Overview window.



Order Filter window

Functionality

Within the Order Filter window, order filter criteria such as instrument, trader, text and order type (buy, sell, or all orders; active, held or all orders) can be specified to modify the display of orders in the Own Order Overview window. Within the radio button group the user can specify the filter criterion. The entry field next to the radio button allows the user to define the specific profile (if Profile is selected the default profile is displayed), a specific instrument group (if InstrGroup is selected) or an instrument (if Instr is selected) as a filter. Additionally, filter criteria can be set concerning the date of the order entry, the order limit, the time of entry, the yield (for bonds only), the maturity date (for bonds only) and the order number. All entry fields are validated against their corresponding formats.

The Trader field contains the trader ID by default. This field remains disabled for a normal trader. Senior traders are allowed to enter the trader ID of traders and other senior traders within their subgroup to display orders of different traders. To filter for the whole subgroup, the subgroup name (first 3 character of user ID) has to be entered by the senior trader.

The window does not have a message bar. Exception codes are displayed in the Own Order Overview window.

Menu

Menu Bar	Item	Description	Short Cut
Window	Close	Close the window without further action.	Shift+F4
Select	Instrument...	Open Instrument Selection window.	F6
	InstrProfile...	Open the Instrument Profile Selection window.	F7
	InstrGrp...	Open the instrument Group Selection window.	Ctrl+G
Help	On this window...	Open the Xetra® -Help window.	F1

Window

Instrument Selection Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Profile	S	Select the default instrument profile as filter criteria. The Instrument field will display the name of the default instrument profile.		
Instr	S	Select a single instrument as filter criteria.		
InstrGrp	S	Select an instrument group. The Instrument field will display the selected instrument group.		
Instrument field	E	Instrument short name	max. 4 characters: alphanumeric for Instrument short name	*
		or Wertpapierkennnummer (WKN)	or 6 digits: numeric for WKN	
		or ISIN	or 12 digits: alphanumeric for ISIN	
		or Instrument Group ID	or max. 5 characters: alphanumeric for Instrument Group ID	
		or Instrument Profile ID	or max 20 characters alphanumeric for Instrument Profile ID	

Held/Active Selection Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Active	S	Filter all active orders in the public order book		
Held	S	Filter all in the private information held orders		
All	S	Filter active and held orders		

Order Filter Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Buy	S	Select buy orders only.		
Sell	S	Select sell orders only.		
All	S	Select all orders.		
Trader	E/D	Trader ID (for senior traders only) Disabled for normal traders. Subgroup ID (3 characters) has to be specified to see the whole subgroup.	max. 6 characters: alphanumeric	
Act	E	Account type: agent, proprietary, betreuer	max. 11 characters: alphanumeric; agent, proprietary, betreuer	*

Date Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Min	E	Lower boundary of entry date	DD.MM.YY or DD.MM.YYYY or D:M:YYYY	*
Max	E	Upper boundary of entry date	DD.MM.YY or DD.MM.YYYY or D:M:YYYY	*

Time Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Min	E	Lower boundary of entry time	HH:MM:SS or H:M	
Max	E	Upper boundary of entry time	HH:MM:SS or H:M	

Maturity Date Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Min	E	Lower boundary of maturity date for the filter (only used for bonds, ignored for other instrument types)	DD.MM.YYYY or DD.MM.YY	*
Max	E	Upper boundary of maturity date for the filter (only used for bonds, ignored for other instrument types)	DD.MM.YYYY or DD.MM.YY	*

Limit Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Min	E	Lower boundary of limit	max. 9 digits: max. 3 decimals (equities and warrants) or max. 5 decimals (bonds), numeric	*
Max	E	Upper boundary of limit	max. 9 digits: max. 3 decimals (equities and warrants) or max. 5 decimals (bonds), numeric	*

Yield Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Min	E	Lower boundary of yield; will be ignored for equities		
Max	E	Upper boundary of yield; will be ignored for equities		

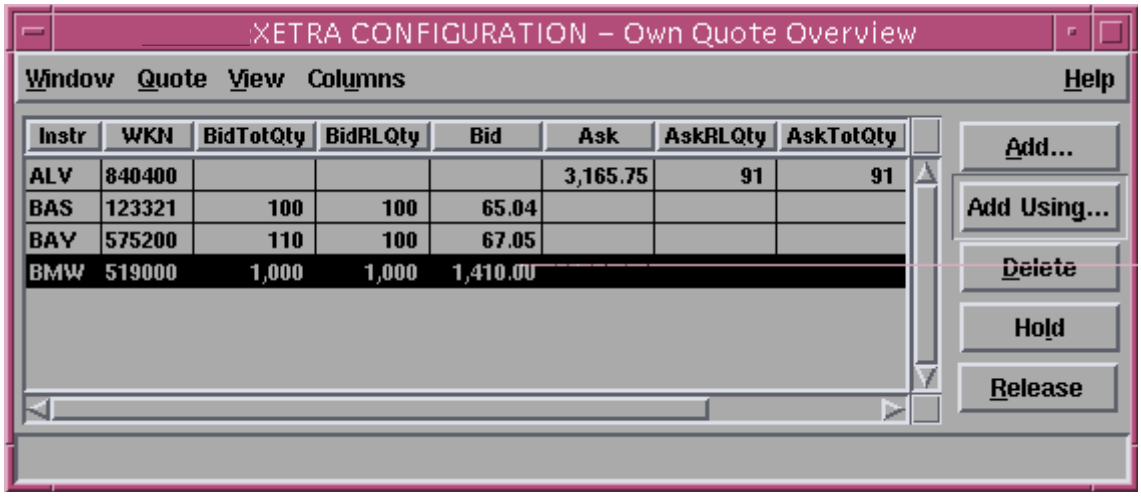
Order Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
OrderNo	E	Exchange order number	max. 13 digits: numeric	
MIOrdNo	E	Member internal order number	max. 16 characters: alphanumeric	
Text	E	Text field for members' internal use	max. 12 characters: alphanumeric	*

Buttons	
Identifier	**Description**
OK	Submit the selected filter criteria and close the Order Filter window.
Apply	Apply the selected filter criteria to the Own Order Overview window and leave the Order Filter window open.
Cancel	Close the window without further action.

4.5.8 Own Quote Overview Window

Description

The Own Quote Overview window lists all own quotes, held quotes as well as those which have been submitted from the trader´s subgroup, according to the selection criteria.



Own Quote Overview window for equities

Functionality

The Own Quote Overview window lists quotes of a trader or of the trader's subgroup. This includes all own quotes, held quotes and quotes of the trader´s subgroup in the instruments he is assigned to as a Betreuer. Held quotes can only be seen by the trader who set them to held. They are not visible to the other traders of the subgroup.

Pressing the Add..., Add Using... buttons opens the Quote Entry window. The Delete button deletes all selected quotes. The Mass Quote Entry window can be reached via pressing the Add Using… button with a multiple quote selection in the list box.

If a trader selects the entire column and presses the Delete button, the trader will be prompted with the Delete Quote Confirmation window to confirm the deletion of all filtered quotes in the Own Quote Overview window.

With the Hold button one, multiple or (by selecting a column header) all filtered quotes can be set to held state. If selecting all fitered quotes, the Hold Order Confirmation window will appear. Held quotes are quotes which were deleted from the corresponding public order/quote book at the back end and are still kept for the Betreuer as private information. The private information can only be seen by the originator of the hold request and are only valid within a trader session on a dedicated workstation. Only the last quote per instrument which was set to hold will be kept in the private information. With the Release button held quotes can be released again. By clicking on the column header in the list box all filtered held quotes can be selected and released at once with multiple single quote entries. Released quotes are then visible to the market.

If an error occurs for one quote during a mass hold order, the corresponding row in the list box will be highlighted and stays unchanged. An exception code is displayed in the message bar and logged in the Message Log window as usual. However, if the trader selects a highlighted list box row, the appropriate exception code is redisplayed in the message bar without being logged again in the Message Log window.

A new quote entry or a quote modification dynamically updates the window. Partial executions of quotes are also updated dynamically in the window.

Quotes displayed in the Own Quote Overview list box are sorted either by the filtered profile or in case of no filter profile by instrument short name / WKN / ISIN. For each instrument the “active” quotes which are visible to the market and afterwards held quotes will be listed.

Menu

Menu Bar	Item	Description	Short Cut
Window	Save Settings	Save the current settings	Ctrl+S
	Close	Close the window without any further action.	Shift+F4
Quote	Add…	Open Quote Entry window to enter a new quote	
	Add Using…	Open Quote Entry window using the selected quote for new entry. In case a multiple selection has been made in the listbox, the Mass Quote Entry window opens.	
	Delete	Delete selected quote(s)	
	Hold	Set selected quotes to held state.	
	Release	Releases selected quotes.	
View	Filter…	Open Quote Filter window	Ctrl+F
	Collapse	Show only instruments with a quote; default mode if the window will be opened or a new filter has been selected	
	Expand	Show all selected instruments even those with no quote	
Columns	Delete Column	Remove selected column from list box	Ctrl+D
	Add All Columns	Include all columns to list box	Ctrl+A
Help	On this window…	Open the Xetra®-Help window.	F1

Window

Own Quote Overview List Box	
Column	**Description**
Instr	Instrument short name
WKN	Wertpapierkennummer
ISIN	ISIN (International Security Identification Number)
IntRat	Coupon rate (only bonds)
Issuer	Issuer (only bonds)
InstrSubTyp	Instrument Subtype (only for bonds)
MrtyDat	Maturity date (only for bonds)
BidTotQty	Remaining quantity of the total bid part of the quote
BidRLQty	Remaining round lot quantity of the bid part
Bid	Limit of the bid part of the quote
Ask	Limit of the ask part of the quote
AskRLQty	Remaining round lot quantity of the ask part
AskTotQty	Quantity of the total ask part of the quote
Trader	Identification of the trader who entered the quote
Curr	Currency (trading currency for instruments listed per unit, denomination currency for instruments listed in percentage)
Held	“H” indicates a held quote

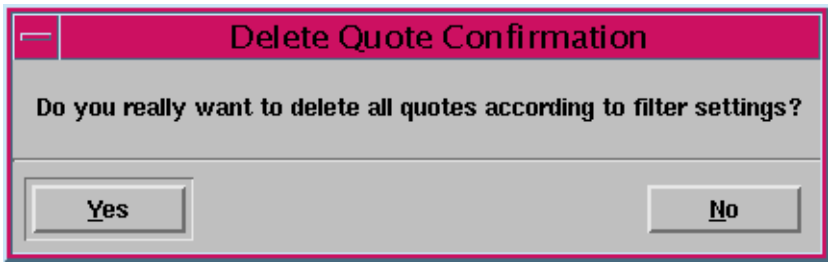
Mouse Usage	**Column**	**Description**
SC-L	Any	Select one quote.
SC-L	Instr header	Select all displayed quote.
Ctrl+SC-L	Any	Select more then one non subsequent quote.
Shift+SC-L	Any	Select more then one subsequent quote.
DC-L	Any	Opens the Quote Entry window and display parameter from the selected quote.

Buttons	
Identifier	**Description**
Add…	Open Quote Entry window to enter a new quote.
Add Using…	Open Quote Entry window using the selected quote for new entry. In case a multiple selection has been made in the listbox, the Mass Quote Entry window opens.
Delete	Delete selected quote(s).
Hold	Set selected quotes to held state.
Release	Releases selected quotes.

4.5.9 Delete Quote Confirmation Window

Description

The Delete Quote Confirmation window prompts the user to confirm the mass deletion of all filtered quotes in the Own Quote Overview window



Delete Quote Confirmation window

Functionality

The window prompts the user to confirm the mass quote deletion.

Menu

Menu Bar	Item	Description	Short Cut
None	None		

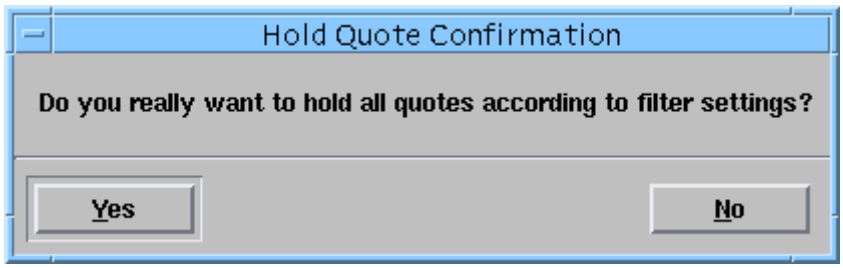
Window

Buttons	
Identifier	**Description**
Yes	Confirm the action, deletes all quotes, close the window and return to the calling window.
No	Cancel the action, close the window and return to the calling window.

4.5.10 Hold Quote Confirmation Window

Description

The Hold Quote Confirmation window prompts the user to confirm the mass hold of all filtered quotes in the Own Quotes Overview window



Hold Quotes Confirmation window

Functionality

The window prompts the user to confirm the mass hold of quotes.

Menu

Menu Bar	Item	Description	Short Cut
None	None		

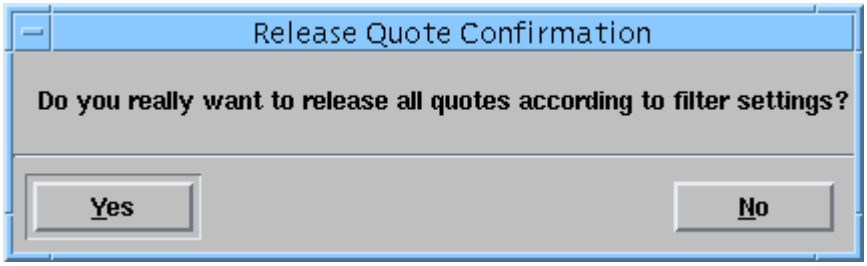
Window

Buttons	
Identifier	**Description**
Yes	Confirm the action, hold all quotes, close the window and return to the calling window.
No	Cancel the action, close the window and return to the calling window.

4.5.11 Release Quote Confirmation Window

Description

The Release Quote Confirmation window prompts the user to confirm the mass release of all filtered quotes in the Own Quotes Overview window



Release Quotes Confirmation window

Functionality

The window prompts the user to confirm the mass release of quotes.

Menu

Menu Bar	Item	Description	Short Cut
None	None		

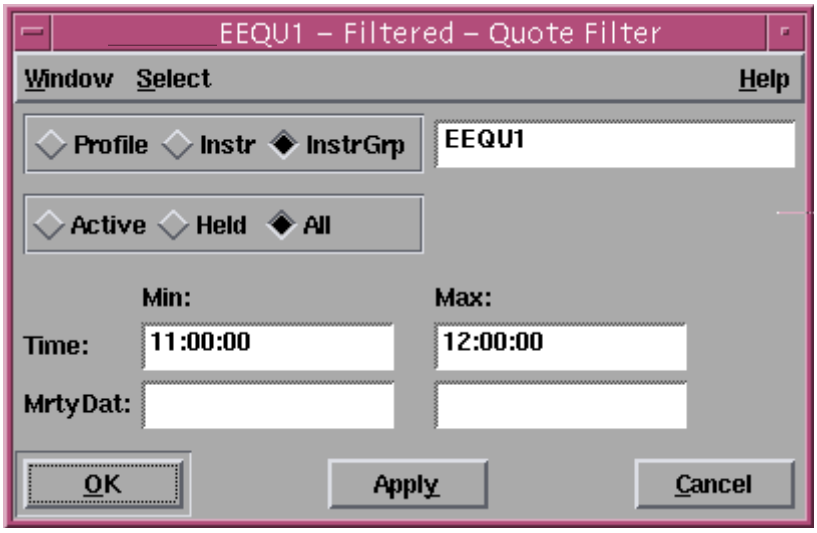
Window

Buttons	
Identifier	**Description**
Yes	Confirm the action, release all quotes, close the window and return to the calling window.
No	Cancel the action, close the window and return to the calling window.

4.5.12 Quote Filter Window

Description

The Quote Filter window allows to filter the displayed quotes in the Own Quote Overview window according to selection criteria.



Quote Filter window

Functionality

The Quote Filter window can be accessed via the Filter…-item of the View menu of the Own Quote Overview window. It allows to filter the displayed quotes in the Own Quote Overview window according to filter criteria. Within the radio button group the user can specify the filter criteria. The entry field next to the radio button allows to define the specific profile (if Profile is selected the default profile is displayed), a specific instrument group (if InstrGroup is selected) or a instrument (if Instr is selected) as filter.

Menu

Menu Bar	Item	Description	Short Cut
Window	Close	Close the window without any further action	Shift+F4
Select	Instrument…	Open Instrument Selection window.	F6
	InstrProfile…	Open Instrument Profile Selection window	F7
	InstrGrp…	Open the instrument Group Selection window	Ctrl+G
Help	On this window…	Open the Xetra®-Help window	F1

Window

Instrument Selection Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Profile	S	Select the default instrument profile as filter criteria. The Instrument field displays the name of the default instrument profile.		
Instr	S	Select a single instrument as filter criteria.		
InstrGrp	S	Select an instrument group as filter criteria. The Instrument field will display the selected instrument group.		
Instrument field	E	Instrument short name	max. 4 characters: alphanumeric for Instrument short name	*
		or Wertpapierkennnummer (WKN)	or 6 digits: numeric for WKN	
		or ISIN	or 12 digits: alphanumeric for ISIN	
		or instrument group ID	or max. 5 characters: alphanumeric for instrument group ID	
		or Instrument Profile ID	or max 20 characters alphanumeric for Instrument Profile ID	

Held/Active Selection Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Active	S	Filter all active quotes in the public order book		
Held	S	Filter all in the private information held quotes		
All	S	Filter active and held quotes		

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

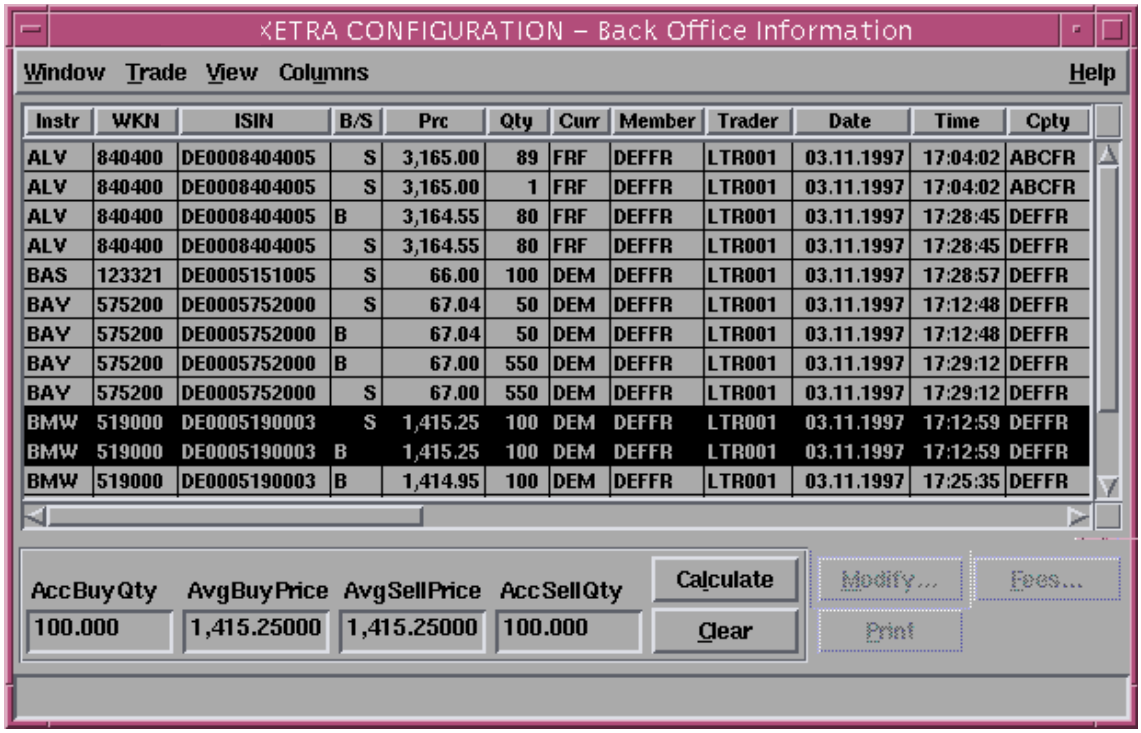
Maturity Date Field Group			
Identifier	**Type**	**Description**	**Value/ Syntax**
Min	E	Lower boundary of the maturity date for the filter (only used for bonds, ignored for other instrument types)	DD.MM.YY or DD.MM.YYYY or D:M:YYYY
Max	E	Upper boundary of the maturity date for the filter (only used for bonds, ignored for other instrument types)	DD.MM.YY or DD.MM.YYYY or D:M:YYYY

Buttons	
Identifier	**Description**
OK	Retrieve the selected data and close the Quote Filter window
Apply	Retrieve the selected data on Own Quote Overview and the Quote Filter window remains open with the entered data
Cancel	Close the window without any further action

4.5.13 Back Office Information Window

Description

The Back Office Information window lists all own trades from the trading day and the four trading days before the actual business date.



Back Office Information window

Functionality

The Back Office Information window displays historical information about own trades. To update the window it can be reopened or the filter criteria can be reapplied. Traders can see their trades, Senior Traders can also see trades of other traders belonging to their subgroup. Back office personell of Non-Clearing Members can see all trades of their own member, if the resource access level has been specifically set. General Clearing Members can also see trades from all assigned Non-Clearing Members.

The Trade Maintenance window is opened by selecting a trade and pressing the Modify... button.

The sum and the average price per order book side can be displayed for selected or filtered trades for one instrument by pressing the Calculate button. The selection and the fields in the Calculate field group can be cleared by clicking on the Clear button.

The Order Fee Detail window is opened by pressing the Fees… button. Fees are displayed there per order.

The user can print all displayed trades by pressing the Print... button.

Menu

Menu Bar	Item	Description	Short Cut
Window	Save Settings	Save the current window settings.	Ctrl+S
	Print	Prints all selected or filtered trades.	Ctrl+P
	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 Detail window to inquire the fees for the selected trade.	
	Clear	Clear the selection in the listbox 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 given criteria.	Ctrl+F
Columns	Delete Column	Delete the selected column from the display.	Ctrl+D
	Add all columns	Restore all columns to the display.	Ctrl+A
Help	On this window...	Open the Xetra® -Help window.	F1

Window

Back Office Information List Box	
Column	**Description**
Instr	Instrument short name.
WKN	Wertpapierkennummer (WKN).
ISIN	ISIN (International Security Identification Number).
B/S	Display Buy or Sell status: B Buy S Sell
IntRat	Coupon rate (only for bonds).
Issuer	Issuer (only for bonds).
InstrSubTyp	Instrument Subtype (only for bonds).
MrtyDat	Maturity date (only for bonds).
Prc	Price of the trade.
Yld	Yield (only for bonds).
Qty	Quantity of the trade.
Curr	Currency (trading currency for instruments listed per unit, denomination currency for instruments listed in percentage).
Member	Member ID.
Trader	Trader ID.
Date	Date of the trade.
Time	Time of the trade.
Cpty	Member ID of the counterpart of the trade.
TradeNo	Trade ID.
Suffix	A unique number which signals that details of the trade have been modified.
MktVal	Market Value of the trade.
StlAmt	Settlement amount of the trade.
AccrInterest	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.
Text	Free formatted text field for the member internal use.

Window

Back Office Information List Box	
Column	**Description**
OrderNo	Exchange order number (only for Xetra trades).
KVNo	Kassenvereinsnummer.
StlAct	Settlement account.
StlDate	Settlement date of the trade.
StlCurr	Trading currency (which is also valid for settlement).
StlCode	Settlement code of the trade.
CptyKVNo	Kassenvereinsnummer of the counterparty.
CptyStlAct	Settlement account of the counterpary.
TrdType	Type of the trade: Xetra trade XT OTC trade OTC
OTCTrdTime	OTC Trade Time.
ExchRat	Exchange rate between trading and denomination currency.

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

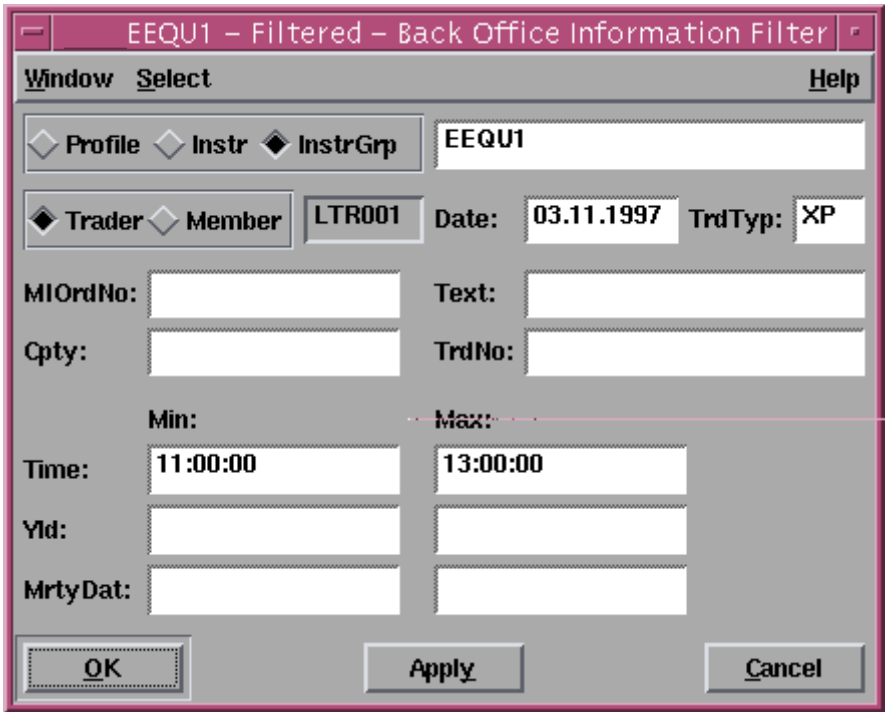
Calculation Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
AccBuyQty	D	Accumulated volume of all displayed or selected trade where the trader is the buyer.		
AvgBuyPrc	D	Average price of all displayed or selected trades where the trader is the buyer.		
AvgSellPrc	D	Average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

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 Detail window to see the fees for the selected trade.

4.5.14 Back Office Information Filter Window

Description

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



Back Office Information Filter window

Functionality

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 Wertpapierkennummer (WKN) of the currently selected instrument or the instrument profile name are always displayed in the window header. For bonds, the instrument long name is also displayed in the window header.

Senior Traders can filter their trades and those of other traders and other Senior Traders belonging to their subgroup. Back office personnel of Non-Clearing Members can filter for all trades of their own member, if the resource access level has been specifically set. General clearing members can filter for trades of their assigned non-clearing members.

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	Instrument...	Open the Instrument Selection window.	F6
	InstrProfile...	Open the Instrument Profile Selection window.	F7
	InstrGrp…	Open the instrument Group Selection window.	Ctrl+G
Help	On this window...	Open the Xetra® -Help window.	F1

Window

Instrument Selection Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Profile	S	Select the default instrument profile as filter criterion. The Instrument field displays the name of the default instrument profile.		
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 and will display the selected instrument group.		
Instrument field	E	Instrument short name	max. 4 characters: alphanumeric for Instrument short name	*
		or Wertpapierkennnummer (WKN)	or 6 digits: numeric for WKN	
		or ISIN	or 12 digits: alphanumeric for ISIN	
		or Instrument Group ID	or max. 5 characters: alphanumeric for Instrument Group	

Back Office Information Filter Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Trader	S	Select trader as filter criteria.		
Member	S	Select member as filter criteria.		
Trader/Member	E	Trader ID/ Member ID.	max. 6 characters: alphanumeric	
Date	E	Date of the trade execution (available are only the current trading day and the last four business days). This field is mandatory.	D.M.YY or DD.MM.YYYY or DD.MM.YY	*
TrdTyp	E	Trade Type: XP Xetra® Trade OTC OTC Trade	max. 3 characters: alphanumeric	
MIOrdNo	E	Member internal order number.	max. 16 characters: alphanumeric	
Text	E	Free-format text, attached to the order.	max 12 characters, alphanumeric	*
Cpty	E	Member ID of the counterpart of the trade.	max. 5 characters: alphanumeric	
TrdNo	E	Trade ID.	max. 7 characters: alphanumeric	

Time Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Min	E	Lower boundary of entry time	HH:MM:SS or H:M	
Max	E	Upper boundary of entry time	HH:MM:SS or H:M	

Yield Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Min	E	Lower boundary of yield (only for bonds, if applied for non bonds no influence on filter)	numeric, max 2 non-decimals and 4 decimals	
Max	E	Upper boundary of yield (only for bonds, if applied for non bonds no influence on filter)	numeric, max 2 non-decimals and 4 decimals	

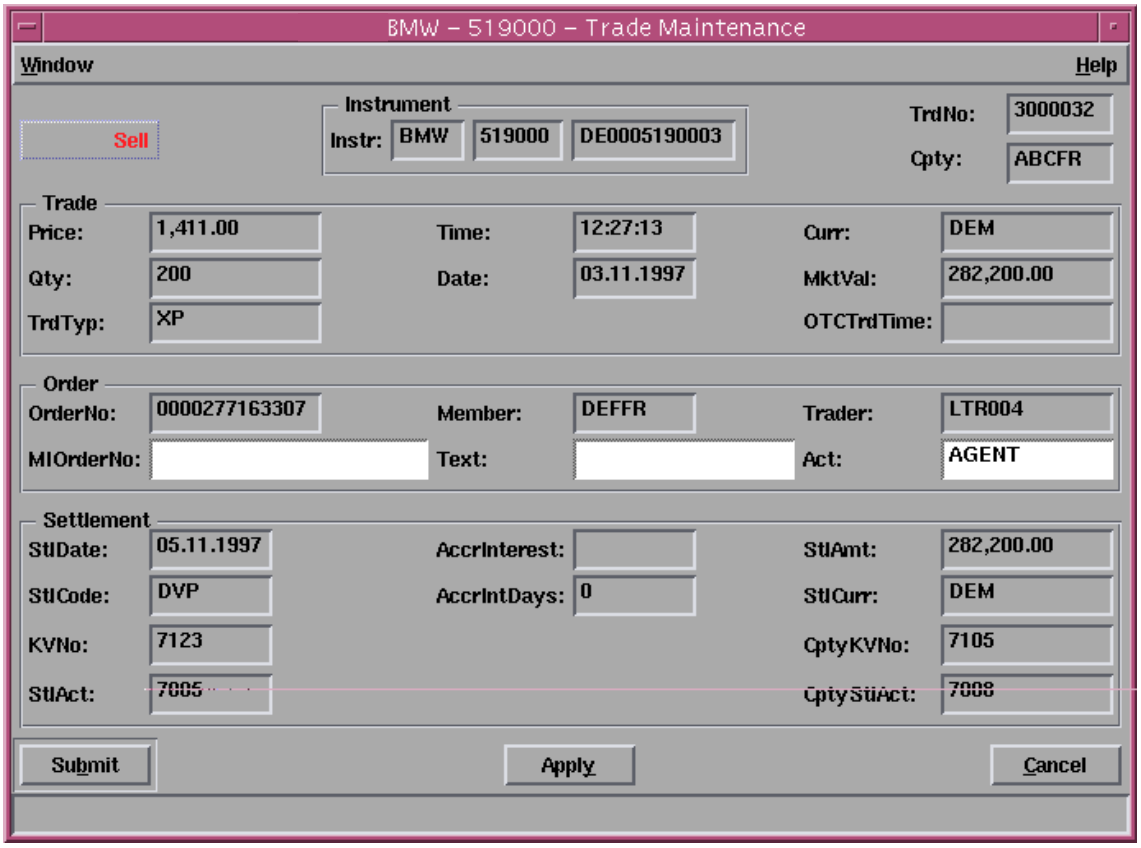
Maturity Date Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Min	E	Lower boundary of maturity date (only for bonds)	D.M.YY or DD.MM.YYYY or DD.MM.YY	
Max	E	Upper boundary of maturity date (only for bonds)	D.M.YY or DD.MM.YYYY or DD.MM.YY	

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

4.5.15 Trade Maintenance Window

Description

The Trade Maintenance window allows a user to modify trade details.



Trade Maintenance window

Functionality

The member internal order number (MIOrderNo), the account field (Act) and the additional free text (Text) can be modified by the user. All other fields are display only. If the Act is changed, fees will not be transfered.

Menu

Menu Bar	Item	Description	Short Cut
Window	Save Settings	Saves the 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				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Buy/Sell	B	Buy or Sell status of the selected order (Disabled).		
Instr	D	Instrument short name. Wertpapierkennummer (WKN) ISIN (International Security Identification Number)		

Trader Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
TrdNo	D	Trade ID.		
Cpty	D	Member ID of the counterpart of the 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 (price * quantity * conversion factor).		
TrdType	D	Trade Type (OTC, XP).		
OTCTrdTime	D	OTC Trade Time.		

Order Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
OrderNo	D	Exchange order number.		
Member	D	Member ID.		
Trader	D	Trader ID.		
MIOrderNo	E	Member internal order number.	max. 16 characters: alphanumeric	
Text	E	Free format text field for members internal use.	max. 12 characters: alphanumeric	*
Act	E	Account type: agent, proprietary, Betreuer	max. 11 characters: agent, proprietary, Betreuer	*

Settlement Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
StlDate	D	Settlement date.		
AccrInterest	D	Accrued interest of the trade (only for bonds).		
StlAmt	D	Settlement amount of the trade.		
StlCode	D	Settlement code.		
AccrIntDays	D	Accrued interest days of the trade (only for bonds).		
StlCurr	D	Settlement currency.		
KVNo	D	Kassenvereinsnummer.		
CptyKVNo	D	Kassenvereinnummer of the counterpart.		
StlAct	D	Settlement Account.		
CptyStlAct	D	Settlement account of the counterpart.		

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.

4.5.16 Order Fee Detail Window

Description

The Order Fee Detail window displays fees for a specific matched order.

Order Fee Detail window

Functionality

The Order Fee Detail window is opened from the Back Office Information window, by selecting a Trade, and clicking on the button “Fees…”.

The Order Fee Detail window displays the relevant information for a matched order, the OrderNo for the On-exchange trades (of Type XP) and the Trade No for the Off-exchange trades (of Type OTC), the Market value, the Trading currency, the exchange currency and the cumulated fees calculated for this matched Order, and the transaction fees per order.

All fields are display only.

Menu

Menu Bar	Item	Description	Short Cut
Window	Close	Close the window without further action.	Ctrl+F4
Help	On this window…	Open the Xetra® -Help window.	F1

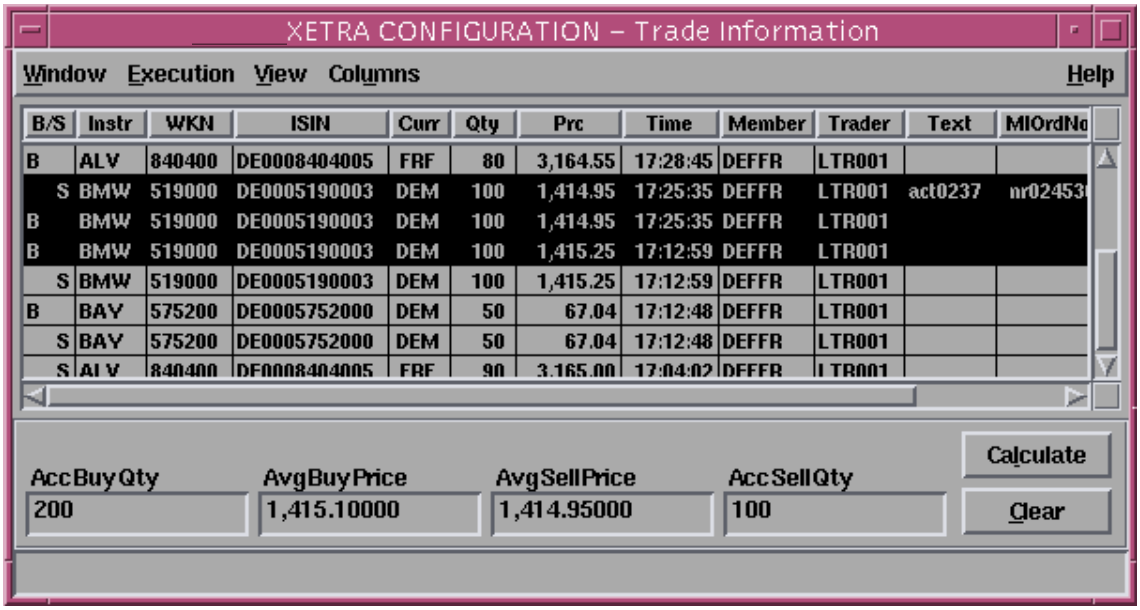
Window

Order Fee Detail Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Member	D	Member ID		
Trader	D	Trader ID		
Instr	D	ISIN (International Security Identification Number)		
TrdTyp	D	Trade Type (OTC, XP)		
OrderNo	D	Exchange order number (for on exchange trades)		
TrdNo	D	Trade ID		
MktVal	D	Market Value		
TrdFees	D	Fees calculated for all partially or completely executed parts of the order at moment of opening the window		
TrdCurr	D	Trading currency for instruments		
TranFees	D	Accumulated Fees per Account; calculated in the exchange currency per order account change		
ExchCurr	D	Exchange Currency (all fees are converted at the end of month from the trading currency to the exchange currency)		

4.5.17 Trade Information Window

Description

The Trade Information window displays incoming own execution confirmations starting from the time of login.



Trade Information window

Functionality

The Trade Information window displays incoming own execution confirmations. Traders can see their own execution confirmations, Senior Traders can also see confirmations of other traders in their subgroup. The information is sorted according to the execution time. The latest execution confirmation is always shown on top of the list. Execution confirmations are saved independent from the chosen filter for all assigned instruments starting from login to the logout of the system.

The displayed execution confirmations can be filtered according to various criteria, e.g. time frame, instrument, etc. Every time a new filter is applied for trades, the content of the window is updated and executions confirmations for all filtered instruments from the last login time on are displayed.

The sum and the average price per order book side for a selection of execution confirmations for one instrument can be displayed.

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
Execution	Calculate	Calculate AvgBuyQty, AvgBuyPrice, AvgSellPrice and AvgSellQty for the selected rows.	
	Clear	Deselect all rows and clear all four display fields. Enabled when two or more rows are selected.	
View	Filter	Open the Trade Information Filter window and prefill it with the current filter settings of the Trade Information window.	Ctrl+F
Columns	Delete Column	Delete the selected column 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

Trade Information List Box	
Column	**Description**
B/S	Displays Buy or Sell status: Buy B Sell S
Instr	Instrument short name.
WKN	Wertpapierkennummer.
ISIN	ISIN (International Security Identification Number).
Curr	Currency (trading currency for instruments listed per unit, denomination currency for instruments listed in percentage).
Qty	Quantity of the trade.
Prc	Price of the trade.
Time	Execution time.
Member	Member ID.
Trader	Trader ID.
Text	Free format text field for members' internal use.
MIOrdNo	Member internal order number.
OrderNo	Exchange order number.
IntRat	Interest rate (only for bonds).
Issuer	Issuer of bond (only for bonds).
InstSubTyp	Instrument subtype.
MrtyDat	Maturity date (only for bonds).
Yld	Yield for price (only for bonds)

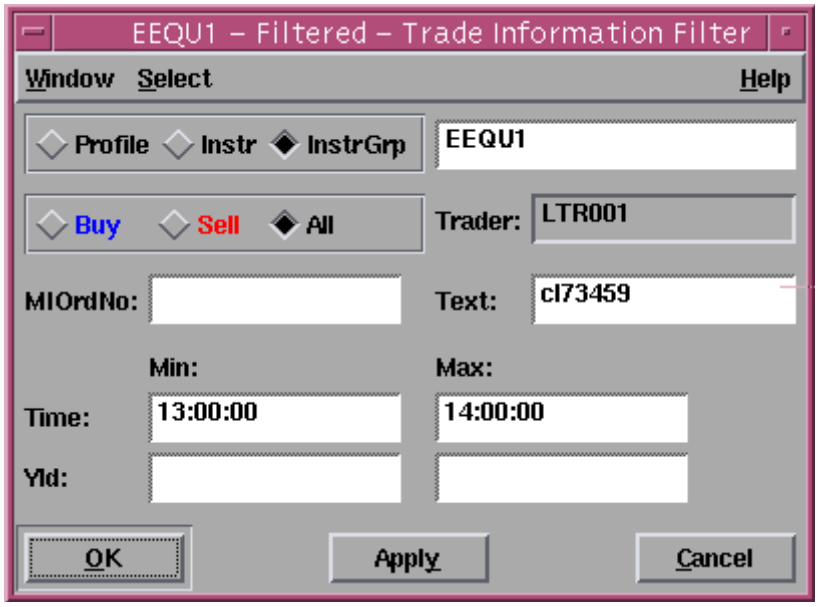
Mouse Usage	Column	Description
SC-L	Any	Select one execution confirmation.
SC-L	Instr header	Select all displayed execution confirmations.
Ctrl+SC-L	Any	Select more then one non subsequent execution confirmation.
Shift+SC-L	Any	Select more then one subsequent execution confirmation.

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.		
AvgBuyPrc	D	Average price of all displayed or selected execution confirmations where the trader is the buyer.		
AvgSellPrc	D	Average price of all displayed or selected execution confirmations where the trader is the seller.		
AccSellQty	D	Accumulated volume of all displayed or selected execution confirmations where the trader is the seller.		
Clear	B	Deselect all rows and clear all four display fields. Enabled when two or more rows are selected.		
Calculate	B	Calculate AvgBuyQty, AvgBuyPrice, AvgSellPrice and AvgSellQty for the selected rows.		

4.5.18 Trade Information Filter Window

Description

The Trade Information Filter window allows the user to specify filter criteria for the Trade Information window.



Trade Information Filter window

Functionality

This window allows the user to filter the execution confirmations by applying selected criteria.

A senior trader can also filter for traders of his own subgroup. Criteria can be combined to determine which execution confirmations are displayed. The member field is display only.

All filter criteria are optional and can be applied independently, except the fields of the Instrument field group. If a field is not filled at all, it will not have any filtering effect on the execution confirmations displayed.

If the Trade Information Filter window is opened from a Trade Information window which has already been filtered before, the Trade Information Filter window is prefilled with these filter settings.

Menu

Menu Bar	Item	Description	Short Cut
Window	Close	Close the window without further action.	Shift+F4
Select	Instrument...	Open Instrument Selection window.	F6
	InstrProfile...	Open Instrument Profile Selection window	F7
	InstrGrp...	Open Instrument Group Selection window	Ctrl+G
Help	On this window...	Open the Xetra® -Help window.	F1

Window

Instruments Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Instrument	S	Select a single instrument		
Profile	S	Select an instrument profile		
InstrGroup	S	Select an instrument group		
	E	Instrument short name	max. 4 characters: alphanumeric for Instrument short name	*
		or Wertpapierkennnummer (WKN)	or 6 digits: numeric for WKN	
		or ISIN	or 12 digits: alphanumeric for ISIN	

Buy/Sell Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Buy	S	Select trades on the buy side.		
Sell	S	Select trades on the sell side.		
All	S	Select on both sides.		

General Information Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Member	D	Member ID		
Trader	E	Trader ID entry field	max. 6 characters: alphanumeric	
MIOrdNo		Member internal order number.		
Text		Free format text field for members' internal use.		

Yield Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Min	E	Lower Yield for price (only for bonds, if applied for non bonds no influence on filter)	max. 5 characters: numeric	
Max	E	Upper Yield for price (only for bonds, if applied for non bonds no influence on filter)	max. 5 characters: numeric	

Time Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Min	E	Lower boundary of entry time	HH:MM:SS	
Max	E	Upper boundary of entry time	HH:MM:SS	

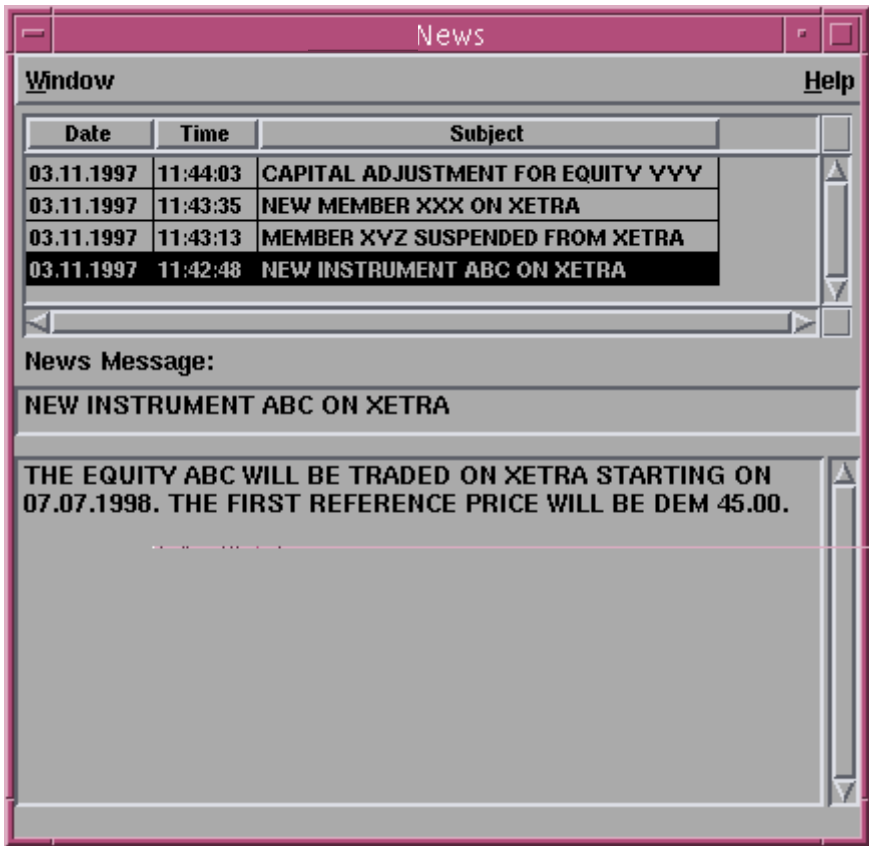
Buttons	
Identifier	**Description**
OK	Submit the filter criteria to the Trade Information window and close the window.
Apply	Apply the filter criteria to the Trade Information window, leave the window open and keep all its entries.
Cancel	Close the window without further action.

4.6 Information

4.6.1 News Window

Description

This window allows the exchange to publish Xetra® specific news for the market (e.g. new tradable instruments, delay in trading start, suspension of an instrument).



Xetra® News window

Functionality

The subject column of the News list box contains the headlines of news received from the system selected. A double-click on the news headline displays the whole news message.

When the window is open, any news broadcast by the exchange will appear in the opened window and will automatically update the window.

Menu

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

Window

News List Box	
Column	**Description**
Date	Date when the news was published.
Time	Time when the news was published.
Subject	Subject/ headline of the news received.

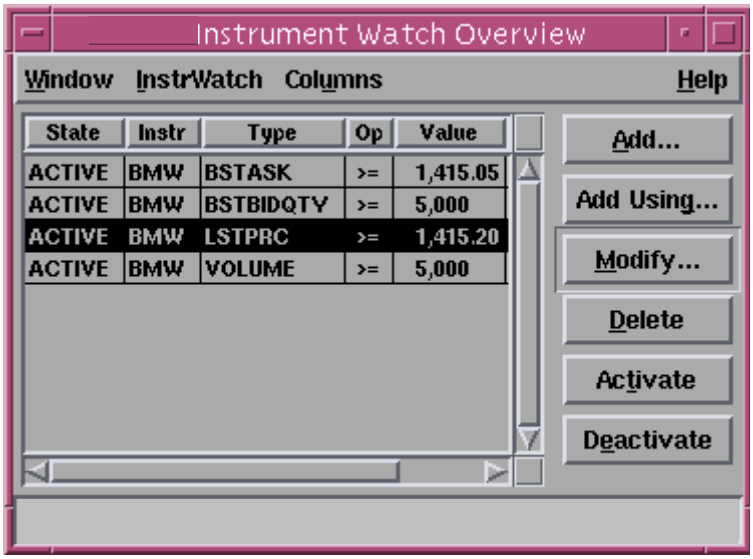
Mouse Usage	Column	Description
SC-L	Cells	Highlight the Date, Time or Subject field columns or one news message (one row).
DC-L	Subject/ Date/ Time	Display the whole news message within the News Message list box.

News Message List Box	
Column	**Description**
News Message	Display of whole news message.

4.6.2 Instrument Watch Overview Window

Description

The Instrument Watch Overview window is used to add, modify and delete instrument watches which can be activated or deactivated. The state of the instrument watches is displayed.



Instrument Watch Overview window

Functionality

An instrument watch is an instrument or index based alert, triggered by the market status concerning this instrument watch. Only indices available in Xetra® can be used. Instrument watches are not triggered when the user is logged-off. It is a front end only tool. Once the market has reached the condition selected by the user an entry is written into the Message Log window and the State in the Instrument Watch Overview window is set to “reached”. The instrument watch must be triggered by inside market broadcasts. If the user logs out from the system the status “reached” is set on “inactive”. An alert can be set for all instruments traded in Xetra® and for indices also displayed in the ticker. For indices also different exchanges can be specified.

The Instrument Watch Overview window allows to see which instrument watches were stored within the user profile and in which state they are.

Menu

Menu Bar	Item	Description	Short Cut
Window	Save Settings	Save the current window setting	Ctrl+S
	Close	Close the window	Shift+F4
InstrWatch	Add...	Open Instrument Watch Entry window	
	Add Using...	Open Instrument Watch Entry window initialized with selected instrument watch	
	Modify...	Open Instrument Watch Maintenance window with selected instrument watch to modify this entry	
	Delete	Delete selected instrument watch	
	Activate	Change the status of the selected instrument watch to Active	
	Deactivate	Change the status of the selected instrument watch to Inactive	
Columns	Delete columns	Delete the selected column 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

Watch Overview List Box	
Column	**Description**
State	State of the watch entry: Active: watching Inactive: user specific entry but deactivated Reached: the threshold was reached
Instr	Instrument short name
LongName	Instrument long name
WKN	WKN - Wertpapierkennummer
ISIN	ISIN - International Security Identification Number
Type	Watch types: last trade price LSTPRC best bid limit BSTBID best bid quantity BSTBIDQTY best ask limit BSTASK best ask quantity BSTASKQTY Daily Volume VOLUME Note: For indices only the LstPrc type is a valid type.
Op	Display alert message if the current value is less or equal than (<=) or is greater or equal than (>=) the trigger value
Value	Value of price, limit or quantity for indices; index value
Exchange	Specific Exchange from which Instrument information is being monitored (Available Indices in Xetra® only)

Watch Overview Buttons	
Identifier	**Description**
Add...	Open Instrument Watch Entry window to add a new watch entry
Add Using...	Open Instrument Watch Entry window initialized with selected instrument watch to add a new watch entry
Modify...	Open Instrument Watch Maintenance window with selected instrument to modify this entry
Delete	Delete selected instrument watch
Activate	Change the status of the selected instrument watch to active
Deactivate	Change the status of the selected instrument watch to inactive

4.6.3 Instrument Watch Entry/Maintenance Window

Description

The Instrument Watch Entry window is used to add instrument watches. The Instrument Watch Maintenance window is used to modify the trigger value of an existing instrument watch. The window name depends on if it used to add a new entry or to modify an existing one. The only difference between the windows is the status of the Instr, the Exch and the Type field which are disabled in the Instrument Watch Maintenance window. (Entry field or Display field).

Instrument Watch Entry window

Functionality

Access is possible via the Add… and Add Using… item of the Instrument Watch menu or the Add… and Add Using… button on the Instrument Watch Overview window. For indices also the exchange can be specified. Otherwise the Exch field is disabled.

If modifying an existing profile the trigger value can be changed.

Menu

Menubar	Item	Description	Short Cut
Window	Close	Close the window	Shift+F4
Instrument	Select…	Select an instrument via the Instrument Selection window.	F6
Exchange	Select…	Select an exchange via the Exchange selection window.	
Help	On this window…	Open the Xetra® -Help window.	F1

Window

Watch Entry Field Group				
Identifier	**Type**	**Description**	**Value / Syntax**	**CT**
Instr	E/D	Instrument (short name or WKN or ISIN)	short name, WKN or ISIN	*
Exch	E/D	Exchange (External Instruments/Indices only)	Exchange ID	*
Type	E/D	Type (Last Price, Best Bid Limit, Best Bid Quantity, Best Ask Limit, Best Ask Quantity, Daily Volume) Note: For indices only the LstPrc type is a valid type.	LstPrc BidLimit BidQty AskLimit AskQty Volume	*
Value	E	Trigger value for price, limit or volume	price, limit or volume	*

Buttons	
Identifier	**Description**
Operator toggle button	Trigger alert if greater or equal (>=) or less or equal (<=)
Select…	Select an instrument via the Instrument Selection window.
Submit	Submit watch entry and close the window
Apply	Submit watch entry and let the window open for further actions
Cancel	Close the window without any action