

Pricing Model

Version 1.1

Daily fee file for Berlin, Duesseldorf, Hamburg, Hannover, Munich

Field	Description	Format
ABSCHL_DATUM	Trade date / Contraction date	PIC 9(8)
ABSCHL_ZEIT	Trade time / Contraction time	PIC 9(8)
GESCHAEFTSNUMMER	Trade number	
GNR-BOE	Exchange identifier	PIC X(3)
GNR-BOETAG	Date	PIC X(6)
GNR-LFD_NR	Sequential number	PIC X(7)
ORDER_NR	XONTRO order number	PIC X(13)
EINGABENUMMER	Number for manually entered trades (3 characters for prefix „MAN“ or „MFM“ followed by a 13-digit number)	PIC X(16)
GESCHAEFTSART	BUY_SELL_FLAG	PIC X
STORNO_FLAG	Cancellation flag	PIC X
CBF_NR	CBF account number of issuer/executor	PIC 9(4)
KZ_AUSF_AUFG	A = Issuer, E = Executor	PIC X(1)
KZ_CBF_NR_ART	000 = Bank, 001 = Broker	PIC X(3)
BOE_CBF_NR	Exchange location code of issuer/executor	PIC X(3)
ISIN	ISIN	PIC X(12)
KURS	Price	PIC 9(8)V9(8)
NOMINALE	Nominal amount	PIC 9(14)V9(3)
KURSWERT	Market value	PIC 9(15)V99
BERECHNUNGS_MODELL	Calculation model: "SNO" (contract note) or "FIX" (fixed) or "FRC" (floor/range/cap)	PIC X(3)
WP_GRUPPE	Security subgroup: 00 - 10 (00 = default)	PIC X(2)
KZ_AUSF_KUMULIERT	J/N (accumulated partial execution flag)	PIC X
KZ_DEPOT_SKM	J/N (depository bank of pricing intermediary flag)	PIC X
KZ_MFM	J/N (freelance-broker-mediated depository-bank- to-bank-trade flag)	PIX X
KZ_PRIVILIGIERT	J/N (privileged flag)	PIC X
KZ_BOERSLICH	"AB" (off-exchange) or "BS" (on-exchange)	PIC X(2)
SNO_ENTGELT	Contract-note-based fee amount	PIC S9(7)V9(2)
FIX_ENTGELT	Fixed fee amount	PIC S9(7)V9(2)
FRC_ENTGELT	FRC resp. MFM fee amount	PIC S9(7)V9(2)
TAGES_DATUM	Current date (YYYYMMDD)	PIC 9(8)
KZ_EIGENGESCHAEFT	"Proprietary Trade" flag set by intermediary	PIC X(2)
MAKLER	CBF number of intermediary having entered the Proprietary Trade	PIC 9(4)