



**Xetra<sup>®</sup> Release 6.0**

**Member Simulation Scripts & Schedule**

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## 1

### Introduction

This document contains the scripts and the schedule for Xetra Release 6.0 Simulation.

The purpose of Xetra Release 6.0 Simulation is to provide an opportunity for all participants to familiarize themselves with the new functionality of Xetra Release 6.0.

Xetra Release 6.0 Simulation will take place from March 15, 2001 to April 20, 2001. Between March 15, 2001 and March 29, 2001 there will be a continuous release simulation, which provides software vendors and members with a simulation time of seven days a week and 24 hours a day. During this time the end of day processing will take place twice a week. As of April 2, 2001, the simulation will take place three days a week and last until April 22, 2001. Focus days within Xetra Release 6.0 Simulation put special emphasis on the following features of Xetra Release 6.0:

- Give Up / Take Up Functionality
- Netting
- Intraday Closing Auction
- Warrant Trading
- Xetra Trader Improvements

In the third quarter of 2001 the Central Counterparty (CCP) is introduced. The CCP offers Netting and Give Up / Take Up functionality, and Xetra Release 6.0 will be extended to support the CCP functions. During the Xetra Release 6.0 Simulation the Central Counterparty special functionality within Xetra will be activated to allow the simulation of all new features of Xetra Release 6.0. Please note that this functionality will only be available in production after the introduction of the CCP.

More details regarding the Xetra Release 6.0 Simulation can be found in the Member Simulation Guide.

The scripts contained in this document are supposed to introduce the participants to the new functionality of Xetra Release 6.0. They aim at providing the participants with the guidance required to undertake each simulation focus day.

In addition to the scripts, daily schedules are included for each simulation day.

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## 1.1 Contents

This document is structured by topics with special emphasis on focus functionality. It contains focus-oriented activity recommendations, usability guidelines and additional user support (e.g., references to supporting information, list of related reports).

The chapters vary in their level of detail. Activities related to features which are new for Xetra Release 6.0 are introduced on a step by step basis, functionality which is known among the audience of these scripts is not described as detailed.

## 1.2 Assumptions

The following assumptions have been made regarding this document:

- New members may only participate after they have successfully taken part in an integration session conducted by Deutsche Börse. Such a session should consist at least of the following activities:
  - Startup of the Xetra Technical Services on a MISS / MISS group and on a workstation (if applicable).
  - Login to Xetra Trader on a MISS and on a workstation (if applicable).
  - Verification of public broadcast receipt.
  - Verification of private broadcast subscriptions.
  - Logout from Xetra Trader on a MISS and on a workstation (if applicable).
  - Shutdown of the Xetra Technical Services on a MISS / MISS group and on a workstation (if applicable).
- All focus day scripts are based on Xetra Trader. However, they are also applicable for member / vendor front end applications using VALUES API.
- Simulation participants are familiar with the Member Simulation Guide R6.0.

## 1.3 Purpose

This document contains information regarding Xetra Release 6.0 Simulation for the members. It is intended to support IT department employees, member's security administrators, back office employees and traders to become familiar with the new functionality of Xetra Release 6.0.

This document is not a substitute for training.

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## 1.4

### Simulation Details

This section covers details on the following:

- Simulation calendar
- Simulation trading schedule
- Information about data and functionality available during simulation
- Details about the support provided by Deutsche Börse throughout simulation

## 1.4.1

## Simulation Calendar

The calendar for Xetra Release 6.0 Simulation is given below:

Monday 26-Feb-2001  Business Date 08-Mar-2001	Tuesday 27-Feb-2001  Business Date 09-Mar-2001	Wednesday 28-Feb-2001  Business Date 09-Mar-2001	Thursday 01-Mar-2001  Business Date 09-Mar-2001	Friday 02-Mar-2001  Business Date 12-Mar-2001	Saturday 03-Mar-2001  Business Date 12-Mar-2001	Sunday 04-Mar-2001  Business Date 12-Mar-2001
Permanent Simulation  System Open for Trading  2:30 PM Begin Batch	Permanent Simulation 10:00 AM Start Pre Trade  System Open for Trading	Permanent Simulation  System Open for Trading	Permanent Simulation  System Open for Trading  2:30 PM Begin Batch	Permanent Simulation 10:00 AM Start Pre Trade  System Open for Trading	Permanent Simulation  System Open for Trading	Permanent Simulation  System Open for Trading
Monday 05-Mar-2001  Business Date 12-Mar-2001	Tuesday 06-Mar-2001	Wednesday 07-Mar-2001	Thursday 08-Mar-2001	Friday 09-Mar-2001	Saturday 10-Mar-2001	Sunday 11-Mar-2001
Permanent Simulation  System Open for Trading  2:30 PM Begin Batch	No Simulation	No Simulation	No Simulation	No Simulation	No Simulation	No Simulation
Monday 12-Mar-2001	Tuesday 13-Mar-2001	Wednesday 14-Mar-2001	Thursday 15-Mar-2001  Business Date 19-Mar-2001	Friday 16-Mar-2001  Business Date 19-Mar-2001	Saturday 17-Mar-2001  Business Date <sup>1</sup> 19-Mar-2001	Sunday 18-Mar-2001  Business Date 19-Mar-2001
No Simulation	No Simulation	No Simulation	R6.0 Simulation 8:00 AM: Pre-Trading System Open for Trading	R6.0 Simulation System Open for Trading	R6.0 Simulation System Open for Trading	R6.0 Simulation System Open for Trading
Distribution Xetra R6.0 Simulation Kit 1	Connection Test Xetra R6.0 Simulation Kit 1	Connection Test Xetra R6.0 Simulation Kit 1				
Monday 19-Mar-2001  Business Date 19-Mar-2001	Tuesday 20-Mar-2001  Business Date 22-Mar-2001	Wednesday 21-Mar-2001  Business Date 22-Mar-2001	Thursday 22-Mar-2001  Business Date 22-Mar-2001	Friday 23-Mar-2001  Business Date 26-Mar-2001	Saturday 24-Mar-2001  Business Date 26-Mar-2001	Sunday 25-Mar-2001  Business Date 26-Mar-2001
R6.0 Simulation  System Open for Trading  5:00 PM: Begin Batch	R6.0 Simulation 8:00 AM: Pre-Trading System Open for Trading	R6.0 Simulation System Open for Trading	R6.0 Simulation System Open for Trading  5:00 PM: Begin Batch	R6.0 Simulation 8:00 AM: Pre-Trading System Open for Trading	R6.0 Simulation System Open for Trading	R6.0 Simulation System Open for Trading
Give Up / Take Up <sup>1</sup>			Netting <sup>2</sup>			

<sup>1</sup> Give Up / Take Up contains the new functionality of giving and taking up trades for the different account types.

<sup>2</sup> Netting contains the price, order and account level netting functionality.

Monday 26-Mar-2001  Business Date 26-Mar-2001	Tuesday 27-Mar-2001  Business Date 29-Mar-2001	Wednesday 28-Mar-2001  Business Date 29-Mar-2001	Thursday 29-Mar-2001  Business Date 29-Mar-2001	Friday 30-Mar-2001  Business Date 02-Apr-2001	Saturday 31-Mar-2001  Business Date 02-Apr-2001	Sunday 01-Apr-2001  Business Date 02-Apr-2001
R6.0 Simulation  System Open for Trading  5:00 PM: Begin Batch	R6.0 Simulation  8:00 AM: Pre-Trading  System Open for Trading	R6.0 Simulation  System Open for Trading	R6.0 Simulation  System Open for Trading  5:00 PM: Begin Month End Batch	No Simulation	No Simulation	No Simulation
Intraday Closing Auction <sup>3</sup>			Warrant Trading <sup>4</sup>			
Monday 02-Apr-2001  Business Date 02-Apr-2001	Tuesday 03-Apr-2001	Wednesday 04-Apr-2001  Business Date 04-Apr-2001	Thursday 05-Apr-2001	Friday 06-Apr-2001  Business Date 06-Apr-2001	Saturday 07-Apr-2001	Sunday 08-Apr-2001
R6.0 Simulation  System Open for Trading  5:00 PM: Begin Batch	No Simulation	R6.0 Simulation  8:00 AM: Pre-Trading  System Open for Trading  5:00 PM: Begin Batch	No Simulation	R6.0 Simulation  8:00 AM: Pre-Trading  System Open for Trading  5:00 PM: Begin Batch	No Simulation	No Simulation
Give Up / Take Up		Distribution Xetra R6.0 Simulation Kit 2	Connection Test Xetra R6.0 Simulation Kit 2	Netting		
Monday 09-Apr-2001  Business Date 09-Apr-2001	Tuesday 10-Apr-2001	Wednesday 11-Apr-2001  Business Date 11-Apr-2001	Thursday 12-Apr-2001  Business Date 12-Apr-2001	Friday 13-Apr-2001	Saturday 14-Apr-2001	Sunday 15-Apr-2001
R6.0 Simulation  8:00 AM: Pre-Trading  System Open for Trading  5:00 PM: Begin Batch	No Simulation	R6.0 Simulation  8:00 AM: Pre-Trading  System Open for Trading  5:00 PM: Begin Batch	R6.0 Simulation  8:00 AM: Pre-Trading  System Open for Trading  5:00 PM: Begin Batch	No Simulation	No Simulation	No Simulation
Intraday Closing Auction		Give Up / Take Up				
Monday 16-Apr-2001	Tuesday 17-Apr-2001  Business Date 17-Apr-2001	Wednesday 18-Apr-2001  Business Date 18-Apr-2001	Thursday 19-Apr-2001	Friday 20-Apr-2001  Business Date 20-Apr-2001	Saturday 21-Apr-2001	Sunday 22-Apr-2001
No Simulation	R6.0 Simulation  8:00 AM: Pre-Trading  System Open for Trading  5:00 PM: Begin Batch	R6.0 Simulation  7:30 AM: Pre-Trading  System Open for Trading  8:30 PM: Begin Batch	No Simulation	R6.0 Simulation  7:30 AM: Pre-Trading  System Open for Trading  8:30 PM: Begin Month End Batch	No Simulation	No Simulation
	Warrant Trading	Trading with production like schedule <sup>5</sup>		Trading with production like schedule		

<sup>3</sup> Intra-day Closing Auction contains the new intra-day closing and end-of-day auctions and the new trading restrictions.

<sup>4</sup> Warrant Trading contains the new functionality prices without volume.

<sup>5</sup> Trading with production like schedule enables simulation participants to exactly simulate production times.

Monday 23-Apr-2001	Tuesday 24-Apr-2001	Wednesday 25-Apr-2001  Business Date 02-May-2001	Thursday 26-Apr-2001  Business Date 02-May-2001	Friday 27-Apr-2001  Business Date 02-May-2001	Saturday 28-Apr-2001  Business Date 02-May-2001	Sunday 29-Apr-2001  Business Date 02-May-2001
No Simulation	No Simulation	Permanent Simulation  8:00 AM: Pre-Trading  System Open for Trading	Permanent Simulation  System Open for Trading	Permanent Simulation  System Open for Trading	Permanent Simulation  System Open for Trading	Permanent Simulation  System Open for Trading
	Distribution Xetra R 6.0 Production Kit				Connection Test Xetra R6.0 Production Kit	
Monday 30-Apr-2001  Business Date 02-May-2001	Tuesday 01-May-2001  Business Date 02-May-2001	Wednesday 02-May-2001  Business Date 02-May-2001	Thursday 03-May-2001  Business Date 07-May-2001	Friday 04-May-2001  Business Date 07-May-2001	Saturday 05-May-2001  Business Date 07-May-2001	Sunday 06-May-2001  Business Date 07-May-2001
Permanent Simulation  System Open for Trading	Permanent Simulation  System Open for Trading	Permanent Simulation  System Open for Trading  5:00 PM: Begin Batch	Permanent Simulation  8:00 AM: Pre-Trading  System Open for Trading	Permanent Simulation  System Open for Trading	Permanent Simulation  System Open for Trading	Permanent Simulation  System Open for Trading
Production Launch Xetra R6.0						
Monday 07-May-2001  Business Date 07-May-2001	Tuesday 08-May-2001  Business Date 10-May-2001	Wednesday 09-May-2001  Business Date 10-May-2001	Thursday 10-May-2001  Business Date 10-May-2001	Friday 11-May-2001  Business Date 14-May-2001	Saturday 12-May-2001  Business Date 14-May-2001	Sunday 13-May-2001  Business Date 14-May-2001
R6.0 Simulation  System Open for Trading  5:00 PM: Begin Batch	Permanent Simulation  8:00 AM: Pre-Trading  System Open for Trading	Permanent Simulation  System Open for Trading	Permanent Simulation  System Open for Trading  5:00 PM: Begin Batch	Permanent Simulation  8:00 AM: Pre-Trading  System Open for Trading	Permanent Simulation  System Open for Trading	Permanent Simulation  System Open for Trading

Please note that the Xetra business dates and the real calendar dates are not equal on all simulation days. This simulation calendar covers two month ends, but no year end.

A second Xetra Release 6.0 Simulation Kit will be distributed on April 4, 2001.

The installation of the second kit should be done after the simulation ends on April 4, 2001. The connection test will be performed on April 5, 2001.

Apart from the timeframe of March 15, 2001 to March 29, 2001, after each Release 6.0 Simulation day, Xetra and XONTRO Trade will be running a batch. Within the above-mentioned timeframe, there will be a continuous release simulation, taking place seven days a week and 24 hours a day. During this period there will be only two batches each week, which means that one business day corresponds with three or four calendar days.

Online XONTRO Trade Schlussnoten (Contract Notes) will be available for members' review in the XONTRO Trade Simulation environment (IMS27). The process of accessing these confirmations online will reflect the same processes used in production.

### 1.4.2 Simulation Trading Phases

For the trading phases, the following abbreviations are used:

ADD	New Instrument
START	Start
PRETR	Pre Trading
QPREC	Quote-Driven Auction Pre-Call
OIPO	Opening IPO (Initial Public Offering) Call
QIPO	Quote-Driven IPO Call
OCALL	Opening Auction Call
OPOBB	Opening Auction Pre OBB (Order Book Balancing)
OBBB	Opening Auction OBB
QCALL	Quote-Driven Auction Call
QPOBB	Quote-Driven Pre OBB
QOBB	Quote-Driven OBB
IIPO	Intra Day IPO Call
ICALL	Intra Day Auction Call
IPOBB	Intra Day Auction Pre OBB
IOBB	Intra Day Auction OBB
CCALL	Closing Auction Call
CPOBB	Closing Auction Pre OBB
COBB	Closing Auction OBB
ECALL	End-of-Day Auction Call
EPOBB	End-of-Day Auction Pre OBB
EOBB	End-of-Day Auction OBB
TRADE	Continuous Trading
BETW	In Between Auction
POSTR	Post Trading
OFRZ	Opening IPO Freeze
QFRZ	Quote-Driven IPO Freeze
IFRZ	Intra Day IPO Freeze
HALT	Halt
SUSP	Suspended

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Xetra Release 6.0

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Member Simulation Scripts & Schedule

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VOLA Volatility Interruption (VOLA) of Continuous Trading

DEL Instrument ready to be deleted

ENDTR End of Trade

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### 1.4.3

### Simulation Schedules

#### 1.4.3.1

#### Trading Schedule "Continuous Release Simulation" (March 15, 2001 – March 29, 2001)

Phase	Instruments in Continuous Trading	Instruments in Cont. Trading with Intra-day closing auction <sup>1</sup>	Instruments in One Auction Only	Instruments in Continuous Auction
Pretrading (only on days after a batch)	08:00 AM – 08:20 AM	08:00 AM – 08:20 AM	08:00 AM – 02:10 PM	08:00 AM – 08:15 AM
Opening Auction Call (only on days after a batch)	08:20 AM – 08:30 AM	08:20 AM – 08:30 AM	–	–
Price Determination Opening Auction	From 08:30 AM on	From 08:30 AM on	–	–
Continuous Trading	[After Price Determination Opening Auction] – 02:00 PM	[After Price Determination Opening Auction] – 12:00 AM	–	–
Intraday Auction Call (Monday and Wednesday)	02:00 PM – 02:05 PM	12:00 AM – 12:05 PM	02:10 PM – 02:15 PM	–
Price Determination Intraday Auction (Monday and Wednesday)	From 02:05 PM on	From 12:05 PM on	From 02:15 PM on	–
Continuous Trading	[After Price Determination Intraday Auction] – 04:25 PM	[After Price Determination Opening Auction] – 02:00 PM	–	–
Closing Auction Call (only on days with batch)	04:25 PM – 04:30 PM	–	–	–
Price Determination Closing Auction (only on days with batch)	From 04:30 PM on	–	–	–
Intra-day Closing Auction Call (Monday and Wednesday)	–	02:00 PM – 02:05 PM	–	–
Price Determination Intra-day Closing Auction (Monday and Wednesday)	–	From 02:05 PM on	–	–
Continuous Trading	–	[After Price Determination Intra-day Closing Auction] – 04:25 PM	–	–
End-of-day Auction Call (Monday and Wednesday)	–	04:25 PM – 04:30 PM	–	–
Price Determination End-of-day Auction (Monday and Wednesday)	–	From 04:30 PM on	–	–
Continuous Auctions	–	–	–	08:15 AM – 04:29 PM

<sup>1</sup> See chapter 3.3 for instruments scheduled for an intra-day closing auction.

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Phase	Instruments in Continuous Trading	Instruments in Cont. Trading with Intra-day closing auction <sup>1</sup>	Instruments in One Auction Only	Instruments in Continuous Auction
Post Trading	[After Price Determination Closing Auction] – 05:00 PM (only on days with a batch)	[After Price Determination End-of-day Auction] – 05:00 PM (only on days with a batch)	[After Price Determination Intraday Auction] – 05:00 PM (until intraday auction of next day if no batch scheduled).	From 04:29 PM <sup>2</sup> to 05:00 PM (until continuous auctions of next day if no batch scheduled).
Ready for Batch (only on days with batch)	05:00 PM	05:00 PM	05:00 PM	05:00 PM

During the Continuous Release Simulation Trading Schedule there might be slight divergences concerning the start times of the trading phases, because they will be initiated manually.

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<sup>2</sup> Last time for instruments to go to post trading. There will be instruments that will switch earlier to post trading due to technical restrictions.

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#### 1.4.3.2

#### Trading Schedule 8:00 AM to 5:00 PM (April 2, 2001- April 17, 2001)

Phase	Instruments in Continuous Trading	Instruments in Continuous Trading with Intra-day closing auction <sup>1</sup>	Instruments in One Auction Only	Instruments in Continuous Auction
Pretrading	08:00 AM – 08:20 AM	08:00 AM – 08:20 AM	08:00 AM – 02:10 PM	08:00 AM – 08:15 AM
Opening Auction Call	08:20 AM – 08:30 AM	08:20 AM – 08:30 AM	–	–
Price Determination Opening Auction	From 08:30 AM on	From 08:30 AM on	–	–
Continuous Trading	[After Price Determination Opening Auction] – 02:00 PM	[After Price Determination Opening Auction] – 12:00 AM	–	–
Intraday Auction Call	02:00 PM – 02:05 PM	12:00 AM – 12:05 PM	02:10 PM – 02:15 PM	–
Price Determination Intraday Auction	From 02:05 PM on	From 12:05 PM on	From 02:15 PM on	–
Continuous Trading	[After Price Determination Intraday Auction] – 04:25 PM	[After Price Determination Opening Auction] – 02:00 PM	–	–
Closing Auction Call	04:25 PM – 04:30 PM	–	–	–
Price Determination Closing Auction	From 04:30 PM on	–	–	–
Intra-day Closing Auction Call	–	02:00 PM – 02:05 PM	–	–
Price Determination Intra-day Closing Auction	–	From 02:05 PM on	–	–
Continuous Trading	–	[After Price Determination Intra-day Closing Auction] – 04:25 PM	–	–
End-of-day Auction Call	–	04:25 PM – 04:30 PM	–	–
Price Determination End-of-day Auction	–	From 04:30 PM on	–	–
Continuous Auctions	–	–	–	08:15 AM – 04:29 PM
Post Trading	[After Price Determination Closing Auction] – 05:00 PM	[After Price Determination End-of-day Auction] – 05:00 PM	[After Price Determination Intraday Auction] – 05:00 PM	From 04:29 PM <sup>2</sup> to 05:00 PM
Ready for Batch	05:00 PM	05:00 PM	05:00 PM	05:00 PM

<sup>1</sup> See chapter 3.3 for instruments scheduled for an intra-day closing auction.

<sup>2</sup> Last time for instruments to go to post trading. There will be instruments that will switch earlier to post trading due to technical restrictions.

## 1.4.3.3

**Production like trading schedule 07:30 AM to 8:30 PM (April 18, 2001- April 20, 2001)**

Phase	Instruments in Continuous Trading	Instruments in One Auction Only	Instruments in Continuous Auction
Pretrading	07:30 AM – 08:45 AM	07:30 AM – 01:20 PM	07:30 AM – 08:00 AM
Opening Auction Call	08:45 AM – 09:00 AM	–	–
Price Determination Opening Auction	From 09:00 AM on	–	–
Continuous Trading	[After Price Determination Opening Auction] – 01:00 PM	–	–
Intraday Auction Call	01:00 – 01:02 PM	01:20 PM – 01:25 PM	–
Price Determination Intraday Auction	From 01:02 PM on	From 01:25 PM on	–
Continuous Trading	[After Price Determination Intraday Auction] – 05:30 PM	–	–
Intraday Auction Call	05:30 PM – 05:32 PM	–	–
Price Determination Intraday Auction	From 05:32 PM on	–	–
Continuous Trading	[After Price Determination Intraday Auction] – 08:00 PM	–	–
Closing Auction Call	08:00 PM – 08:05 PM	–	–
Price Determination Closing Auction	From 08:05 PM on	–	–
Continuous Auctions	–	–	08:00 AM – 07:59 PM
Post Trading	[After Price Determination Closing Auction] – 08:30 PM.	[After Price Determination Intraday Auction] – 08:30 PM.	From 07:59 PM <sup>1</sup> to 08:30 PM.
Ready for Batch	08:30 PM	08:30 PM	08:30 PM

No intra-day closing auction will be provided on this days, because there will be no intra-day closing auction being scheduled with production start.

<sup>1</sup> Last time for instruments to go to post trading. There will be instruments that will switch earlier to post trading due to technical restrictions.

#### 1.4.4

#### Simulation Data

For Xetra Release 6.0 Simulation, the following setup has been provided to support members' simulation activities:

- Technical member data (i.e., IP address, node name, logical name, node password, network password, primary and backup access point, hardware type, 2 report nodes, application identifier, etc.) will be taken from Xetra Release 5.0 Permanent Simulation.
- Functional member data (i.e., member name, member address, KV number, member type, clearing type, settlement account, fee package, etc.) will be taken from Xetra Release 5.0 Permanent Simulation.
- Functional user data (i.e., user name, account type, user password, activation status, etc.) will be taken from Xetra Release 5.0 Permanent Simulation. Additional users may be set up by the members' security administrators during Xetra Release 6.0 Simulation.
- User profiles will be converted for Release 6.0 Simulation.
- Designated Sponsor assignments will remain the same as in Xetra Release 5.0 Permanent Simulation. Also the same instruments will be used for Designated Sponsors. Designated Sponsor measurement will only be taken for the following five equities:

Index	Mnemonic	WKN
• MDAX	AFI	502820
• MDAX	DOU	609900
• MDAX	HEI	604700
• MDAX	IVG	620570
• MDAX	SGL	723530.
- To access the XONTRO Trade Simulation environment, the already known password, XETRASIM, can be used. User IDs have the format kkkk199800, where kkkk is the member's Kassenvereinsnummer. For a detailed description please refer to chapter 1.4.5.2 and for further information, please contact Deutsche Börse Xetra Trading Helpline.

## 1.4.5

## Simulation Support

### 1.4.5.1

### Supporting Documentation

The following documents are available to provide background information not covered in this document:

Document	Audience	Description
Member Simulation Guide	System Operator, Administrator, Trader	General information about Xetra Release 6.0 Simulation.
System Administration Guide	Administrator	Description of the Xetra authorization concept for Release 6.0 (maintenance of user access rights, assignment of accounts and instruments to users, user subgroups, senior traders and trading assistants).
Front End Installation Guide Xetra R6.0	System Operator	Information about installation of the Xetra Release 6.0 Front End.
Front End Operations Guide Xetra R6.0	System Operator	Information about operation of the Xetra Release 6.0 Front End.
Exchange Trading System User Guide	Trader, Administrator	User Manual of Xetra Trader for Xetra Release 6.0.
Training Material for Member (Funct.)	Trader, Administrator	Examples and exercises of how to work with Xetra Release 6.0.
Functional Description	Trader	This document contains information of the new Xetra Release 6.0 functionality. It describes the functionality made available to members with Xetra Release 6.0.
Technical Description	Administrator	The objective of this document is to provide an overview of the technical structure of Xetra Release 6.0. This mainly includes a description of hardware and software components as well as the requirements that have to be met by the network configuration.
Market Model Stocks	Trader	Description of the mechanism for matching orders for stocks in the exchange trading system.
Market Model Warrants	Trader	Description of the mechanism for matching warrants for warrants in the exchange trading system.

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#### 1.4.5.2 Online Inquiry of Xetra-Schlussnoten in Simulation

All trades entered during Xetra Simulation will be available online as Schlussnoten (Contract Notes) in XONTRO Trade within the test environment IMS27 after a batch run has taken place a day before. This service will be provided throughout the entire time table of simulation from March 15, 2001 until April 20, 2001. In order to login to the IMS environment with the members' own Clearstream Account number or Clearing Member Account number, the steps listed below should be followed:

- Open a 3270-Terminal-Emulation
- Enter *IMS27* in the corresponding field of the login mask
- Enter ID-KZ: xxxx199800 (xxxx = Clearstream Account/ Clearing Member Account) and PW: XETRASIM

Personal XONTRO Trade Schlussnoten (Contract Notes) containing the Xetra trades are available using transaction code TRAN: BCAG and FC: AL. In the following mask, *X* for Xetra needs to be entered in the field *Abrufgruppe* and *1* in the field *Abruf-Nummer*. It is possible to filter the display by entering an Instrument ID (WKN or abbreviation). In this case, no entry is allowed in the field *Abruf-Nummer*. When referring to business data as of the previous day, please replace *J* in the field *Lfd. Boersentag* by *N* or enter the required business date in the DDMMYY format (this is possible for up to five business days ago).

Function keys PF8 or PF7 can be used to turn to the next or previous display mark respectively. To logout from this dialogue, use PF11.

#### 1.4.5.3

#### Deutsche Börse Contacts

Deutsche Börse will provide dedicated support to the members to facilitate successful participation in the simulation. Members can reach Deutsche Börse with their questions and comments regarding simulation using the familiar helpdesk numbers:

Deutsche Börse Trading Helpline Xetra

- Telephone: +49 - 69 - 21 01 - 14 00
- Fax: +49 - 69 - 21 01 - 14 01
- Hours: 7:00 a.m. - 8:00 p.m. CET (on exchange trading days)

Deutsche Börse Technical Helpdesk Xetra

- Telephone: +49 - 69 - 21 01 - 84 00
- Fax: +49 - 69 - 21 01 - 84 01
- Hours: 6:00 a.m. - 10:00 p.m. CET (on exchange trading days)

Deutsche Börse Change Management Xetra

- Telephone: +49 - 69 - 21 01 - 16 40
- Fax: +49 - 69 - 21 01 - 16 41
- Hours: 8:00 a.m. - 6:00 p.m. CET (on exchange trading days)

Deutsche Börse Technical Member Readiness Xetra

- Telephone: +49 - 69 - 21 01 - 13 90
- Fax: +49 - 69 - 21 01 - 13 91
- Hours: 8:00 a.m. - 6:00 p.m. CET (on exchange trading days)

Queries from members regarding the current focus day topic will be handled with higher priority.

---

## 2 Member Simulation Scripts

### 2.1 Preliminary Remarks

In order to offer a wide range of simulation functionality, there will be instruments with Central Counterparty (CCP) functionality and instruments without CCP functionality in Xetra Release 6.0 Simulation. Furthermore, instruments with an intra-day closing auction scheduled will be provided during simulation.

For the instruments listed in chapter 3.3 an intra-day closing auction will be scheduled during simulation. Hence, these instruments provide the opportunity to get to know the new functionality of the intra-day closing auction. For these instruments the CCP will be switched off.

For Netting and Give Up / Take Up functionality the CCP functionality will be switched on. Hence, for all equities apart from the equities for which an intra-day closing auction has been scheduled (see chapter 3.3), Netting and Give Up / Take Up functionality are supported during simulation.





For block-crossing instruments post-trade anonymity will be switched on.

For warrants and bonds neither post-trade anonymity nor the CCP will be switched on.


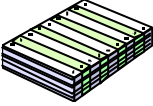

### 2.2 Script Conventions

#### Symbols

The following symbols are used as visual orientation aids within this document. They appear in the left margin of the scripts and give additional orientation help, e.g., to retrieve important information or to find a step-by-step walkthrough more quickly.

Symbol	Description
	Indicates the focus / objectives of the scripts.
	Indicates information about times relevant for the script.
	Indicates activity recommendations and usability guidelines.
	Indicates a step-by-step walkthrough of the activity.

---

Symbol	Description
	Indicates windows used within the activity.
	Indicates information about reports relevant for the script or activity.
	Indicates references within training materials and supporting documentation.

## Text Styles

The following text styles are used to highlight words and expressions.

Text Style	Description
<i>Italics</i>	Indicates a component of the Xetra Front End (e.g., window names or fields).
<b>Bold</b>	Indicates a sub-/ topic header or references header.

## Miscellaneous

Unless explicitly mentioned, the given descriptions and function explanations are valid for all platforms (Sun Solaris, IBM AIX and Microsoft Windows NT (Intel)).

---

## 2.3

### Netting

Netting is offered by the Central Counterparty (CCP), and Xetra Release 6.0 will be extended to support three levels of netting, in order to reduce the number of settlement instructions. During the Xetra Release 6.0 Simulation the Central Counterparty special functionality within Xetra will be activated to allow the simulation of all new features of Xetra Release 6.0. Please note that this functionality will only be available in production after the introduction of the CCP which is planned for the third quarter 2001. All netting types are available on the "Proprietary", "Agent", "Designated Sponsor", "Issuer" and "Liquidity Provider" accounts. An order/ quote partially executed on different trading days will result in at least one netted position for each trading day, because netting is only applicable for the current business day. Netting needs to be performed during order/ quote entry.

Fee calculation is based on the executed order and the resulting fees are included in the trade confirmation.

### 2.3.1

#### Price Level Netting



In case of price level netting, each order/ quote which is matched against several orders and quotes at the same price within the same price determination is netted. For every price level netted transaction, one new unique trade ID is generated per price level. If the price level netted order or quote is executed against several orders or quotes at the same limit, one execution confirmation and one trade confirmation with the accumulated volume is sent to the member. If the price level netted order or quote is executed against several orders or quotes at different limits, one execution confirmation and one trade confirmation with the accumulated volume is sent to the member for each limit.

Price level netted trades are displayed dynamically in the *Back Office Information* window.



Xetra Business Date      22.03.2001 (Calendar Date 22.03.2001)

Simulation hours          8:00 a.m. - 5:00 p.m.

Reports available          next day

Xetra Business Date      06.04.2001

Simulation hours          8:00 a.m. - 5:00 p.m.

Reports available          next day

#### Prerequisites

- Netting can only be performed for instruments which will be handled by the CCP.

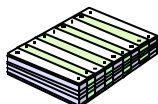


## Steps:

- Open the *(Mass) Order Entry* window and the *(Mass) Quote Entry* window or use the *Fast Order Entry* window. Further open the *Own Order Overview* window, *Own Quote Overview* window, *Back Office Information* window, *Own Fee Overview* window and the *Trade Information* window.
- Enter an order/ quote and set its netting indicator to "P" for price level netting and make sure that it is matched within the same price determination against several orders or quotes at the same price.
- Enter an order/ quote and set its netting indicator to "P" for price level netting and make sure that it is executed against orders with the same price on different times.
- Enter an order/ quote and set its netting indicator to "P" for price level netting and make sure that it is executed against orders with different prices during auctions and continuous trading.
- Verify that for each price at which parts of the order were netted, one trade confirmation is sent. In case a price level netted order results in a partial execution at the same price as a previous partial execution of the same order, a new trade confirmation is sent.
- In the *Own Order Overview* window and the *Own Quote Overview* window check the broadcast of the price level netted entered orders/ quotes.
- In the *Back Office Information* window check that one trade confirmation (unique trade ID) per matching transaction is sent containing the price and quantity of the partial execution and the accumulated market value and accumulated volume (same as quantity of partial execution) at that price.
- In the *Own Fee Overview* window verify that the fees are updated after each partially executed price level netted trade.
- Open the *Trade Information* window and verify that for a price level netted order/ quote an execution confirmation for each partial execution is sent (execution confirmations are sent per matching transaction and price level).
- In the *Own Order Overview* window select a price level netted order and press *Modify*. In the *Order Maintenance* window modify the netting type of the order.
- Verify that a price level netted order partially executed on two days will result in at least two netted positions for the two days (separate trade confirmation with new unique trade ID).



- *Order Entry* window
- *Fast Order Entry* window
- *Mass Order Entry* window
- *Order Maintenance* window
- *Mass Order Maintenance* window
- *Quote Entry* window
- *Mass Quote Entry* window
- *Own Order Overview* window
- *Own Quote Overview* window
- *Back Office Information* window
- *Trade Information* window
- *Order Fee Overview* window



- RPTTC530/RAWTC530 – Daily Quote Maintenance
- RPTTC540/RAWTC540 – Daily Order Maintenance
- RPTTC550/RAWTC550 – Open Order Detail
- RPTTC810/RAWTC810 – Daily Trade Confirmation
- RPTTC815/RAWTC815 – Daily Netted Trade Detail



### **Xetra Release 6.0 Exchange Trading System User Guide**

- Chapter 4.3.1: Fast Order Entry Window
  - Chapter 4.3.2: Order Entry Window
  - Chapter 4.3.3: Mass Order Entry Window
  - Chapter 4.3.4: Quote Entry Window
  - Chapter 4.3.5: Mass Quote Entry Window
  - Chapter 4.5.1: Own Order Overview Window
  - Chapter 4.5.2: Order Maintenance Window
  - Chapter 4.5.3: Mass Order Maintenance Window
  - Chapter 4.5.5: Own Quote Overview Window
  - Chapter 4.5.7: Back Office Information Window
  - Chapter 4.5.10: Order Fee Overview Window
  - Chapter 4.5.13: Trade Information Window
-

### 2.3.2

### Order Level Netting



In case of order level netting, each order/ quote which is matched against several orders and quotes is netted. If the order/ quote is fully executed against several orders/ quotes at one limit, one execution confirmation and one trade confirmation are sent to the member. If the order/ quote is fully executed against several orders/ quotes at different limits, one execution confirmation for each execution price is sent to the member including the respective price. Only one trade confirmation with an average price and the accumulated volume is sent to the member. In case of a partially executed order/ quote an execution confirmation and an update trade confirmation are sent to the member for each further partial execution. The update trade confirmation includes the average price and the accumulated volume based on all executions of the order for the current trading day as well as the price and volume of the last execution.

Only one trade ID is assigned independently of the number of partial executions during the current trading day. The trade confirmation broadcasts sent out with each additional partial execution will contain the originally assigned trade ID. Order level netting averages different prices resulting from different execution times of partial executions at different prices for one order/ quote and accumulates all executed volumes.

Order level netted trades are displayed dynamically in the *Back Office Information* window.



Xetra Business Date      22.03.2001 (Calendar Date 22.03.2001)

Simulation hours          8:00 a.m. – 5:00 p.m.

Reports available          next day

Xetra Business Date      06.04.2001

Simulation hours          8:00 a.m. – 5:00 p.m.

Reports available          next day

### Prerequisites

- Netting can only be performed for instruments which will be handled by the CCP.

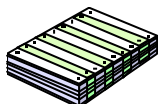


Steps:

- Open the *(Mass) Order Entry* window and the *(Mass) Quote Entry* window or use the *Fast Order Entry* window. Further open the *Own Order Overview* window, *Own Quote Overview* window, *Back Office Information* window, *Own Fee Overview* window and the *Trade Information* window.
  - Enter an order/ quote and set its netting indicator to "O" for order level netting and make sure that it is executed against several orders with the same price.
  - Enter an order/ quote and set its netting indicator to "O" for order level netting and make sure that it is executed against several orders on different prices.
  - Enter an order/ quote and set its netting indicator to "O" for order level netting and make sure that it is matched against several other orders or quotes during continuous trading and auction trading phases and at different prices.
  - Verify that order level netting averages different prices resulting from different execution times and accumulates all executed volumes in the *Back Office Information* window.
  - Verify that the price and the quantity of the last partial execution plus the updated average price, accumulated market value and accumulated volume of all partial executions are displayed in the *Back Office Information* window after each new partial execution of an order level netted trade.
  - Verify that if the order/ quote is fully executed against several orders/ quotes at different limits, one execution confirmation for each execution price is sent in the *Trade Information* window.
  - Verify that only one trade ID is assigned independently of the number of partial executions during the current trading day in the *Trade Information* window.
  - In the *Own Order Overview* window and the *Own Quote Overview* window check the broadcast of the order level netted entered orders/ quotes.
  - Verify that the fees of an order level netted trade are updated in the *Own Fee Overview* window after every partial execution.
  - In the *Own Order Overview* window select an order level netted order and press *Modify*. In the *Order Maintenance* window modify the netting type the order.
  - Verify that an order level netted order partially executed on two days will result in one netted position per business day (separate trade confirmation with new unique trade ID).
-



- *Order Entry window*
- *Fast Order Entry window*
- *Mass Order Entry window*
- *Order Maintenance window*
- *Mass Order Maintenance window*
- *Quote Entry window*
- *Mass Quote Entry window*
- *Own Order Overview window*
- *Own Quote Overview window*
- *Back Office Information window*
- *Trade Information window*
- *Order Fee Overview window*



- RPTTC530/RAWTC530 – Daily Quote Maintenance
- RPTTT540/RAWTC540 – Daily Order Maintenance
- RPTTC550/RAWTC550 – Open Order Detail
- RPTTC810/RAWTC810 – Daily Trade Confirmation
- RPTTC815/RAWTC815 – Daily Netted Trade Detail



### **Xetra Release 6.0 Exchange Trading System User Guide**

- Chapter 4.3.1: Fast Order Entry Window
  - Chapter 4.3.2: Order Entry Window
  - Chapter 4.3.3: Mass Order Entry Window
  - Chapter 4.3.4: Quote Entry Window
  - Chapter 4.3.5: Mass Quote Entry Window
  - Chapter 4.5.1: Own Order Overview Window
  - Chapter 4.5.2: Order Maintenance Window
  - Chapter 4.5.3: Mass Order Maintenance Window
  - Chapter 4.5.5: Own Quote Overview Window
  - Chapter 4.5.7: Back Office Information Window
  - Chapter 4.5.10: Order Fee Overview Window
  - Chapter 4.5.13: Trade Information Window
-

### 2.3.3

### Account Level Netting



Whereas functionality of price level netting and order level netting becomes effective during the online trading day already, the crucial feature of account level netting is created during the batch: All trades with the account level netting indicator set will be netted together per instrument, account type, trade side (buy, sell), settlement location and settlement account.

Further, in case of account level netting, order level netting is always included. Thus, if an order is entered with the netting type account level netting it will be handled like an order level netted order during the online trading day:

If the order/ quote is fully executed against several orders/ quotes at one limit, one execution confirmation and one trade confirmation are sent to the member. If the order/ quote is fully executed against several orders/ quotes at different limits, one execution confirmation for each execution price is sent to the member including the respective price. Only one trade confirmation with an average price and the accumulated volume is sent to the member. In case of a partially executed order/ quote an execution confirmation and an update trade confirmation are sent to the member for each further partial execution. The update trade confirmation includes the average price and the accumulated volume based on all executions of the order for the current trading day as well as the price and volume of the last execution.

Only one trade ID is assigned independently of the number of partial executions during the current trading day. The trade confirmation broadcasts sent out with each additional partial execution will contain the originally assigned trade ID. Account level netting averages different prices resulting from different execution times of partial executions at different prices for one order/ quote and accumulates all executed volumes.

Account level netted trades are displayed dynamically in the *Back Office Information* window.



Xetra Business Date      22.03.2001 (Calendar Date 22.03.2001)

Simulation hours          8:00 a.m. – 5:00 p.m.

Reports available          next day

Xetra Business Date      06.04.2001

Simulation hours          8:00 a.m. – 5:00 p.m.

Reports available          next day

### Prerequisites

- Netting can only be performed for instruments which will be handled by the CCP.

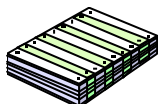


## Steps:

- Open the *(Mass) Order Entry* window and the *(Mass) Quote Entry* window or use the *Fast Order Entry* window. Further open the *Own Order Overview* window, *Own Quote Overview* window, *Back Office Information* window, *Own Fee Overview* window and the *Trade Information* window.
  - Enter an order/ quote and set its netting indicator to "A" for account level netting and make sure that it is executed against several orders with the same price.
  - Enter an order/ quote and set its netting indicator to "A" for account level netting and make sure that it is executed against several orders on different prices.
  - Enter an order/ quote and set its netting indicator to "A" for account level netting and make sure that it is matched against several other orders or quotes during continuous trading and auction trading phases and on different prices.
  - Verify that account level netting averages different prices resulting from different execution times and accumulates all executed volumes in the *Back Office Information* window.
  - Verify that the price and the quantity of the last partial execution plus the updated average price, accumulated market value and accumulated volume of all partial executions are displayed in the *Back Office Information* window after each new partial execution of an account level netted trade.
  - Verify that if the order/ quote is fully executed against several orders/ quotes at different limits, one execution confirmation for each execution price is sent in the *Trade Information* window.
  - Verify that only one trade ID is assigned independently of the number of partial executions during the current trading day in the *Trade Information* window.
  - In the *Own Order Overview* window and the *Own Quote Overview* window check the broadcast of the account level netted entered orders/ quotes.
  - Verify that the fees of an account level netted trade are updated in the *Own Fee Overview* window after every partial execution.
  - In the *Own Order Overview* window select an account level netted order. In the *Order Maintenance* window modify the netting type of the order.
  - Verify that an account level netted order partially executed on two days will result in one netted position per business day (separate trade confirmation with new unique trade ID).
  - Verify that additional to the online netting, account level netted trades are account level netted in the reports on the next business day (i.e., several account level netted orders are netted per instrument, account type, trade side (buy, sell), settlement location and settlement account).
  - Verify that one unique trade ID is created for account level netted positions during the batch.
-



- *Order Entry* window
- *Fast Order Entry* window
- *Mass Order Entry* window
- *Order Maintenance* window
- *Mass Order Maintenance* window
- *Quote Entry* window
- *Mass Quote Entry* window
- *Own Order Overview* window
- *Own Quote Overview* window
- *Back Office Information* window
- *Trade Information* window
- *Order Fee Overview* window



- RPTTC530/RAWTC530 – Daily Quote Maintenance
- RPTTT540/RAWTC540 – Daily Order Maintenance
- RPTTC550/RAWTC550 – Open Order Detail
- RPTTC810/RAWTC810 – Daily Trade Confirmation
- RPTTC815/RAWTC815 – Daily Netted Trade Detail



### **Xetra Release 6.0 Exchange Trading System User Guide**

- Chapter 4.3.1: Fast Order Entry Window
  - Chapter 4.3.2: Order Entry Window
  - Chapter 4.3.3: Mass Order Entry Window
  - Chapter 4.3.4: Quote Entry Window
  - Chapter 4.3.5: Mass Quote Entry Window
  - Chapter 4.5.1: Own Order Overview Window
  - Chapter 4.5.2: Order Maintenance Window
  - Chapter 4.5.3: Mass Order Maintenance Window
  - Chapter 4.5.5: Own Quote Overview Window
  - Chapter 4.5.7: Back Office Information Window
  - Chapter 4.5.10: Order Fee Overview Window
  - Chapter 4.5.13: Trade Information Window
-

## 2.4

### Give Up / Take Up Functionality



Give up / Take Up trade functionality enables investors to allocate trading and clearing and settlement services amongst different exchange members. Hence, give up trades are executed by an exchange member and then transferred to another exchange member for clearing and settlement. Trades must be designated (given up) by the sending exchange member and accepted (taken up) by the receiving exchange member on the current trading day.

Give Up / Take Up functionality is offered by the Central Counterparty (CCP), and Xetra Release 6.0 will be extended to support the CCP functions. During the Xetra Release 6.0 Simulation the Central Counterparty special functionality within Xetra will be activated to allow the simulation of all new features of Xetra Release 6.0. Please note that this functionality will only be available in production after the introduction of the CCP which is planned for the third quarter 2001.

Trades can only be given up from the exchange member's agent account, but taken up in the agent, proprietary, designated sponsor, issuer and liquidity provider accounts when applicable according to the trading model of the instrument.

Give Up / Take Up functionality is available for clearing members and non-clearing members likewise. However, if the member is a non-clearing member, his clearing member has to approve the give up / take up transaction. No approval is required if the give up / take up member is a clearing member or if the automatic approval flag is selected by Market Supervision. A clearing member can only inquire information on all give up and take up activities of all non-clearing members for whom he is acting as clearer and approve the give up trades and take up trades of his non-clearing members. Senior traders can give up or take up trades on behalf of their trader sub-groups.

Give up / Take up transactions are only supported for trades of the current day. Thus, the process of giving up/ taking up has to be completed before the end of post-trading. Otherwise all trades will be re-assigned to their originator. The number of give up / take up transactions is not limited.

Trade modifications cannot be performed for pending give up / take up trades. In case a member has accepted a taken up trade, fees are not transferred to the receiving member and stay with the original owner of the trade. Furthermore, no additional transaction fees are charged for give up / take up transactions.



Xetra Business Date 19.03.2001 (Calendar Date 19.03.2001)

Simulation hours 8:00 a.m. – 5:00 p.m.

Reports available next day

Xetra Business Date 02.04.2001

Simulation hours 8:00 a.m. – 5:00 p.m.

Reports available next day

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Xetra Business Date 11.04.2001

Simulation hours 8:00 a.m. – 5:00 p.m.

Reports available next day

**Prerequisites**

- Give Up / Take Up functionality can only be performed for instruments which will be handled by the CCP.
  - Set up resource access levels: In order to apply the new Give Up / Take Up functionality, the member supervisor has to select the following resource access levels for his traders:
    - Give Up Trades: Enabling a trader to give up trades.
    - Take Up Trades: Enabling a trader to take up trades.
    - Inquire Give Up Take Up Trades: Permitting a trader to see the display of the given up / taken up trades in the *Give Up / Take Up Overview* window.
    - Approve Give Up Take Up Trades: Permitting a trader (clearing member) to approve a given up / taken up trade.
  - In order to simplify the give up / take up process, during Xetra Release 6.0 Simulation the automatic approval flag will be selected for all members. This is not necessarily the case during production.
  - For a successful performing a give up / take up transaction it is essential to find a potential partner, because there are at least two parties being involved in a give up / take up process.
-

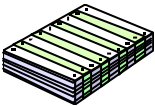


#### Steps:

- Open the *Back Office Information* window and the *Give Up / Take Up Overview* window.
- Give up a trade: In the *Back Office Information* window select a trade with Account Type "A" and press *Modify...* in order to open the *Trade Maintenance* window for designating a trade for give up processing.
- In the *Trade Maintenance Window* mark a trade as *Give Up Trade* and enter the Take Up members' ID.
- Use the *Give Up / Take Up Filter* window in order to select filter criteria for the display of the *Give Up / Take Up Overview* window.
- Undesignate a pending give up trade to set it back to the initial (not designated) trade state by pressing the *Undesignate* button in the *Give Up / Take Up Overview* window. Check that the undesignated trade disappears in the *Give Up / Take Up Overview* window and that the "GuTu" column of the undesignated trade in the *Back Office Information* window is set to blank.
- Verify that a given up trade is displayed as "PTU" (for Pending Take Up) in the *Give Up / Take Up Overview* window. (Note: if the automatic approval flag is not selected and the give up member is not a clearing member, the given up trade is broadcast in the *Give Up / Take Up Overview* window as "PGA" for Pending Give Up Approval).
- Reject a given up trade on the receivers side by pressing the *Reject* button in the *Give Up / Take Up Overview* window and verify that the rejected trade is displayed as "REJ".
- Take up a trade: In the *Give Up / Take Up Overview* window select a given up trade and press the *Take Up* button. Verify that the taken up trade disappears from the *Give Up / Take Up Overview* window. (Note: if the automatic approval flag is not selected and the take up member is not a clearing member, the taken up trade is displayed as "PTA" for Pending Take Up Approval).
- Verify that a generated give up / take up trade triggers a broadcast in the "GuTu" column of the *Back Office Information* window.
- Check that a trade which is still in the give up/ take up process before end of post-trading is re-assigned to its originator.
- Verify that the *Modify...* button in the *Back Office Information* window is disabled for pending give up / take up trades.
- Check that fees of a given up trade are not transferred to the receiving member but stay with the original owner of the trade.



- *Back Office Information* window
- *Back Office Information Filter* window
- *Trade Maintenance* window
- *Give Up / Take Up Overview* window
- *Give Up / Take Up Filter* window



- RPTTC810/RAWTC810 – Daily Trade Confirmation
- RPTCB042/RAW042 – Fee Per Executed Order



#### **Xetra Release 6.0 Exchange Trading System User Guide**

- Chapter 4.5.7: Back Office Information Window
  - Chapter 4.5.8: Back Office Information Filter Window
  - Chapter 4.5.9: Trade Maintenance Window
  - Chapter 4.5.11: Give Up / Take Up Overview Window
  - Chapter 4.5.12: Give Up / Take Up Filter Window
-

## 2.5

### Intra-day Closing Auction



An intra-day closing auction is introduced for the continuous trading model to offer more flexibility. In case an intra-day closing auction is scheduled, members will be provided with a closing price earlier than currently implemented. After the main trading phase, which is ended with the intra-day closing auction, trading continues with continuous trading potentially interrupted by additional intra-day auctions and ends with an end-of-day auction. The last auction of the day will be the end-of-day auction. Post trading will start right after the end-of-day auction is finished. In case the closing auction is not scheduled intra-day, there will be no end-of-day auction and post-trading starts right after the closing auction.

To enhance the trading model, three new trading restrictions are introduced: The restriction “main trading phase only” leads to an order which is only executable in the main trading phase (start of the opening auction until the end of the intra-day closing auction). The restriction “auctions in the main trading phase” specifies an order which is only executable in the auctions of the main trading phase. Orders will only be executed in the end-of-day auction, if the “end-of-day auction only” trading restriction is selected.



Xetra Business Date      26.03.2001 (Calendar Date 26.03.2001)

Simulation hours          8:00 a.m. – 5:00 p.m.

Reports available          next day

Xetra Business Date      09.04.2001

Simulation hours          8:00 a.m. – 5:00 p.m.

Reports available          next day

#### Prerequisites

- Intra-day closing auction has to be scheduled for the instrument (refer to chapter 3.3).

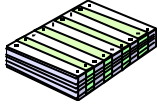


Steps:

- Open the *(Mass) Order Entry* window or use the *Fast Order Entry* window and open the *(Mass) Order Maintenance* window.
- Enter and modify orders with the new trading restrictions: "MT" (for main trading phase), "MA" (for auctions in the main trading phase) and "EA" (for end-of-day auction only).
- Open the *Own Order Overview* window and check that the orders are displayed with the respective trading restrictions.
- Verify the correct inquiry and broadcast of the new trading restrictions as well as the changes in order number and timestamp due to order maintenance.
- Open the *Order Market Overview* window and the *Order Instrument Overview* window and verify that orders with trading restriction "MT", "MA" and "EA" are added to, respectively removed from, the public order book with respect to their trading restrictions.
- In the *Order Market Overview* window and the *Order Instrument Overview* window verify the broadcast of the trading phases after an intra-day closing auction has taken place.
- Open the *Trade Information* window and the *Back Office Information* window and check execution confirmations and trade confirmations for the respective display of the trading restrictions.
- In the *Order Market Overview* window and *Order Instrument Overview* window verify that the field "ValPrc" is only updated after the intra-day closing auction or closing auction with the last traded price. Also check that historical information derived from intra-day closing auction values is displayed in the respective columns.



- *Order Entry* window
  - *Fast Order Entry* window
  - *Mass Order Entry* window
  - *Order Maintenance* window
  - *Mass Order Maintenance* window
  - *Order Market Overview* window
  - *Order Instrument Overview* window
  - *Own Order Overview* window
  - *Trade Information* window
  - *Back Office Information* window
-



- RPTTC540/RAWTC540 – Daily Order Maintenance
- RPTTC550/RAWTC550 – Open Order Detail
- RPTTC810/RAWTC810 – Daily Trade Confirmation



#### **Xetra Release 6.0 Exchange Trading System User Guide**

- Chapter 4.2.1: Order Instrument Overview Window
  - Chapter 4.2.3: Order Market Overview Window
  - Chapter 4.3.1: Fast Order Entry Window
  - Chapter 4.3.2: Order Entry Window
  - Chapter 4.3.3: Mass Order Entry Window
  - Chapter 4.5.1: Own Order Overview Window
  - Chapter 4.5.2: Order Maintenance Window
  - Chapter 4.5.3: Mass Order Maintenance Window
  - Chapter 4.5.7: Back Office Information Window
  - Chapter 4.5.13: Trade Information Window
-

## 2.6

### Warrant Trading



For instruments traded in the trading model continuous auction for high quotation volume, a member performed auction quote request is supported. Members are allowed to send a manually entered quote request to the issuer via the *Quote Request Entry* window. Additionally, quote request entry is possible via the *Order Entry* window. A quote request (for buy and sell) is submitted for the instrument specified in the *Order Entry* window using the entered order quantity.

The manual quote request functionality enables the trader to address a quote request directly to the issuer of the warrant. The auction quote following this quote request therefore automatically and independently of the order book situation triggers the auction call phase. During this call phase either the indicative auction price or the best bid/ ask will be displayed.

The trader is able to prepare his order and use the "Send Quote Request" button to enter his quote request. As soon as the issuer has entered his auction quote, it will be visible to the market in the *Order Instrument Overview* window and the *Order Market Overview* window and the originator of the quote request can use his already prepared order to react instantly on the auction quote.

Additionally with Xetra Release 6.0, warrant prices without volume are introduced in order to improve price transparency. Once a day a time triggered auction quote request is sent to the issuer in case no price determination has taken place so far for this instrument. The issuer's quote entry as response to the time triggered auction quote request will trigger an auction call phase regardless of the order book situation. A price without volume will be marked with a "Bid" to show that the price has no turnover and is based on the issuer's bid. In case this time triggered quote request crosses the order book, the price determination is triggered.



Xetra Business Date      29.03.2001 (Calendar Date 29.03.2001)

Simulation hours          8:00 a.m. – 5:00 p.m.

Reports available          next day

Xetra Business Date      17.04.2001

Simulation hours          8:00 a.m. – 5:00 p.m.

Reports available          next day

#### Prerequisite

- Trader must not belong to the quotation provider subgroup of the issuer.



#### Warrant trading with manually entered quote request

##### Steps:

- In the *Quote Request Entry* window enter a quote request for an instrument traded in continuous auction.
- In the *Order Instrument Overview* window verify that as a reaction of the issuer on the quote request a quote is entered and the trading phase changes.
- In the *Order Entry* window prepare order and press "Send Quote Request" button.
- In the *Order Market Overview* window verify that as a reaction of the issuer on the quote request a quote is entered and the trading phase changes.
- Use prepared order in the *Order Entry* window to react on issuer's quote.

#### Warrant trading with time triggered quote request

##### Steps:

- As issuer answer a time triggered quote request via the *Quote Entry* window.
- As trader verify that prices without turnover are marked with a "Bid" in the *Order Market Overview* window, *Order Instrument Overview* window and the *Ticker* window.

Note: The automatic quote request will only be generated, if no price determination has occurred.



- *Order Entry* window
- *Quote Request Entry* window
- *Order Market Overview* window
- *Order Instrument Overview* window
- *Ticker* window



#### Xetra Release 6.0 Exchange Trading System User Guide

- Chapter 4.2.1: Order Instrument Overview Window
  - Chapter 4.2.3: Order Market Overview Window
  - Chapter 4.2.5: Ticker Window
  - Chapter 4.3.2: Order Entry Window
  - Chapter 4.3.6: Quote Request Entry Window
-

## 2.7

## Xetra Trader Improvements

In order to improve the front end application of Xetra Trader, with Xetra Release 6.0 the *Xetra Trading System* window is enhanced and the dynamic resizing of the *Order Instrument Overview* window is introduced.

### 2.7.1

### Enhancement of *Xetra Trading System* window



The *Xetra Trading System* window is enhanced via the menu item *Window* which is dynamically updated and provides a list of all opened overview windows with their titles. These titles reflect the currently used filter criteria. When selecting a window from the list it is brought up front.



Xetra Business Date      each simulation day

Simulation hours      8:00 a.m. – 5:00 p.m.



Steps:

- Open several windows with different filter criteria selected.
- On the *Xetra Trading System* window select the menu item *Window* and check that the displayed window titles reflect all currently opened windows with respect to the selected filter criteria.
- Select a window within the displayed list and check that it pops up automatically.



- *Xetra Trading System* window



### Xetra Release 6.0 Exchange Trading System User Guide

- Chapter 3.2.3: Xetra Trading System Window
-

## 2.7.2

### Dynamic resizing of the *Order Instrument Overview* window



With Xetra Release 6.0, the *Order Instrument Overview* window is enhanced by dynamic resizing, in order to reduce the required overall window size. The auction group box is automatically integrated into the size of the window in respect to the trading phases. This allows saving desktop space with areas, which are not permanently in use.



Xetra Business Date      each simulation day

Simulation hours      8:00 a.m. – 5:00 p.m.



Steps:

- Open the *Order Instrument Overview* window.
- Verify that the auction group is automatically integrated into the size of the *Order Instrument Overview* window, in case an auction phase takes place.
- *Order Instrument Overview* window



### Xetra Release 6.0 Exchange Trading System User Guide

- Chapter 4.2.1: Order Instrument Overview Window

### 3 Instruments available for Xetra Release 6.0

All equities apart from the equities listed in chapter 3.3 ("Instruments available for Intra-day Closing Auction") have the Central Counterparty (CCP) functionality switched on.

For bonds and warrants the CCP functionality is switched off.

#### 3.1 Overview of all Instruments used in Permanent Simulation

##### 3.1.1 Equities

WKN	ISIN	Mnemonic	Trading Model Type	Name
<b>Instrument Group: ASI1 – ASIEN</b>				
885881	TH0150010013	KTBF	Continuous Trading	KRUNG THAI BK -FGN- BA 10
<b>Instrument Group: AST1 – AUSTRIA</b>				
874341	AT0000743059	OMV	Continuous Trading	OMV AG
<b>Instrument Group: BC1 – BLOCK CROSSING</b>				
BC0840400	BC0008404005	BCALV	Block Crossing	ALLIANZ AG O.N.
BC0515100	BC0005151005	BCBAS	Block Crossing	BASF AG O.N.
BC0575200	BC0005752000	BCBAY	Block Crossing	BAYER AG O.N.
BC0519000	BC0005190003	BCBMW	Block Crossing	BAY. MOTORENWERKE AG
BC0803200	BC0008032004	BCCBK	Block Crossing	COMMERZBANK AG O.N.
BC0514000	BC0005140008	BCDBK	Block Crossing	DEUTSCHE BANK AG NA O.N.
BC0630500	BC0006305006	BCDEZ	Block Crossing	DEUTZ AG O.N.
BC0535000	BC0005350003	BCDRB	Block Crossing	DRESDNER BANK AG NA O.N.
BC0555750	BC0005557508	BCDTE	Block Crossing	DT. TELEKOM AG NA
BC0761440	BC0007614406	BCEOA	Block Crossing	E.ON AG O.N.
BC0802200	BC0008022005	BCHVM	Block Crossing	BAY.HYPOTH. U. VEREINSBANK AG
BC0623100	BC0006231004	BCIFX	Block Crossing	INFINEON TECH.AG NA O.N.
BC0605630	BC0006056302	BCLMY	Block Crossing	LAHMEYER AG DM 5
BC0723610	BC0007236101	BCSIE	Block Crossing	SIEMENS AG NA
BC0843002	BC0008430026	BMUV2	Block Crossing	MUENCH.RUECKVERS.VNA O.N.
BC0716463	BC0007164634	BSAP3	Block Crossing	SAP AG VZO O.N.
BC0766402	BC0007664021	BVOW2	Block Crossing	VOLKSWAGEN AG ST O.N.
<b>Instrument Group: DAX1 – DAX</b>				
500340	DE0005003404	ADS	Continuous Trading	ADIDAS-SALOMON AG SVG
840400	DE0008404005	ALV	Continuous Trading	ALLIANZ AG DM 5
515100	DE0005151005	BAS	Continuous Trading	BASF AG DM 5
515102	DE0005151021	BAS2	Continuous Trading	BASF AG -NEUE- O.N.
575200	DE0005752000	BAY	Continuous Trading	BAYER AG O.N.
519000	DE0005190003	BMW	Continuous Trading	BAY.MOTOREN WERKE AG
519003	DE0005190037	BMW3	Continuous Trading	BAY.MOTOREN WERKE VZ
803200	DE0008032004	CBK	Continuous Trading	COMMERZBANK AG
710000	DE0007100000	DCX	Continuous Trading	DAIMLERCHRYSLER AG
710001	DE0007100018	DCX1	Continuous Trading	DAIMLERCHRYSLER NEUE
542500	DE0005425003	DHA	Continuous Trading	DEGUSSA-HUELS AG
535000	DE0005350003	DRB	Continuous Trading	DRESDNER BANK AG NA O.N.
535001	DE0005350011	DRB1	Continuous Trading	DRESDNER BANK NEUE NA O.N.
555750	DE0005557508	DTE	Continuous Trading	DT. TELEKOM AG NA
761440	DE0007614406	EOA	Continuous Trading	E.ON AG O.N.
512800	DE0005128003	EPC	Continuous Trading	EPCOS AG NA O.N.

WKN	ISIN	Mnemonic	Trading Model Type	Name
578580	DE0005785802	FME	Continuous Trading	FRESEN.MED.CARE AG IGL
578583	DE0005785836	FME3	Continuous Trading	FRESEN.MED.CARE AG VZ IGL
604840	DE0006048408	HEN	Continuous Trading	HENKEL KGAA ST.
604843	DE0006048432	HEN3	Continuous Trading	HENKEL KGAA VZO
802200	DE0008022005	HVM	Continuous Trading	BAY.HYPOTH.-U. VEREINSBK AG
623100	DE0006231004	IFX	Continuous Trading	INFINEON TECH.AG NA O.N.
627500	DE0006275001	KAR	Continuous Trading	KARSTADT QUELLE AG
823212	DE0008232125	LHA	Continuous Trading	LUFTHANSA AG VNA
648300	DE0006483001	LIN	Continuous Trading	LINDE AG
593700	DE0005937007	MAN	Continuous Trading	MAN AG ST.AKT
593703	DE0005937031	MAN3	Continuous Trading	MAN AG VZ.AKT.
725750	DE0007257503	MEO	Continuous Trading	METRO AG
725753	DE0007257537	MEO3	Continuous Trading	METRO AG VZO
843002	DE0008430026	MUV2	Continuous Trading	MUENCH.RUECKVERS.VNA50E.
843004	DE0008430042	MUV4	Continuous Trading	MUENCH. RUECKV. JG VNA O.N.
695200	DE0006952005	PRS	Continuous Trading	PREUSSAG AG
695201	DE0006952013	PRS1	Continuous Trading	PREUSSAG AG NEUE
703700	DE0007037004	RWE	Continuous Trading	RWE AG -ST.A.-
703703	DE0007037038	RWE3	Continuous Trading	RWE AG -VZ-
716460	DE0007164600	SAP	Continuous Trading	SAP AG DM 5
716463	DE0007164634	SAP3	Continuous Trading	SAP AG VZ O.ST.
717200	DE0007172009	SCH	Continuous Trading	SCHERING AG
723610	DE0007236101	SIE	Continuous Trading	SIEMENS AG
723611	DE0007236119	SIE1	Continuous Trading	SIEMENS AG NA JG
750000	DE0007500001	TKA	Continuous Trading	THYSSEN KRUPP AG
762620	DE0007626202	VIA	Continuous Trading	VIAG AG
766400	DE0007664005	VOW	Continuous Trading	VOLKSWAGEN AG -ST-
766401	DE0007664013	VOW1	Continuous Trading	VOLKSWAGEN AG NSTE
766402	DE0007664021	VOW2	Continuous Trading	VOLKSWAGEN AG ST O.N.
766403	DE0007664039	VOW3	Continuous Trading	VOLKSWAGEN AG -VZG-
<b>Instrument Group: EEU1 – OSTEUROPA</b>				
888759	CS0005017953	BIC	One Auction Only	BIOCEL PASKOV AS KC 1000
<b>Instrument Group: ESP1 – SPANIEN PORTUGAL</b>				
875774	DE0008757741	BBVD	One Auction Only	BCO BIL. VIZ.PS 260DZ SVG
896708	DE0008967084	BCP1	One Auction Only	BCO COM.PORT.ES1000DZ SVG
852320	ES0125140014	CRS	One Auction Only	ERCROS SA PS 60
872602	PTEFA0AE0006	EFA	One Auction Only	EFACEC ES 1000
895464	PTPTCOAM0009	PTCA	One Auction Only	Port. Telecom NOM ES 1000
873996	PTSC00AE0004	SCS	One Auction Only	CONSTR.SOARES COST.ES1000
<b>Instrument Group: FRA1 – FRANKREICH</b>				
850646	FR0000120537	CIL	One Auction Only	LAFARGE FF 25
866693	FR0000120420	ELF	One Auction Only	Elf Aquitaine FF 50
913915	FR0004011534	PAB	Continuous Trading	PARIBAS S.A. FF 100
853373	FR0000120693	PER	One Auction Only	PERNOD-RICARD FF 20
852363	FR0000121501	PEU	One Auction Only	PEUGEOT SA FF 35
860180	FR0000121972	SND	One Auction Only	Schneider S.A. FF 50
<b>Instrument Group: GER1 – DEUTSCHLAND</b>				
577410	DE0005774103	FEV	Continuous Trading	FORTEC ELEKTRONIK VERTR.
605630	DE0006056302	LMY	Continuous Trading	LAHMEYER AG DM 5
692820	DE0006928203	PLT	Continuous Trading	PLETTAC AG
<b>Instrument Group: GER2 – DEUTSCHLAND</b>				
508600	DE0005086003	ABX	One Auction Only	ALLBECON AG O.N.
555030	DE0005550305	BBA	Continuous Trading	BRAU UND BRUNNEN AG
802500	DE0008025008	BHF	Continuous Trading	BHF-BANK AG

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Gruppe Deutsche Börse

Xetra Release 6.0

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Member Simulation Scripts & Schedule

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13.03.2001

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WKN	ISIN	Mnemonic	Trading Model Type	Name
841000	DE0008410002	COL	Continuous Trading	AXA COLONIA KONZERN AG
841003	DE0008410036	COL3	Continuous Trading	AXA COL.VZ.O.ST.DM 5
514000	DE0005140008	DBK	Continuous Trading	DEUTSCHE BANK AG NA
841690	DE0008416900	DBV	Continuous Trading	DBV-WINTERTHUR HOLD.AG
585700	DE0005857007	GEA	Continuous Trading	GEA AG
585703	DE0005857031	GEA3	Continuous Trading	GEA AG VZ O.ST.
590043	DE0005900435	GRO3	Continuous Trading	FRIEDRICH GROHE AG VZ
575800	DE0005758007	HOE	Continuous Trading	HOECHST AG
656030	DE0006560303	MMN	Continuous Trading	MANNESMANN AG NA
879535	US8030542042	SAPA	Continuous Trading	SAP AG VZ ADR 1/12 O.N.
500100	DE0005001002	VAR	Continuous Trading	VARTA
<b>Instrument Group: ITA1 – ITALIEN</b>				
873677	DE0008736778	BNGD	One Auction Only	BENETTON GRP LI500 DZ SVG
867535	DE0008675356	FIA	One Auction Only	FIAT LI 1000 DZ SVG

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WKN	ISIN	Mnemonic	Trading Model Type	Name
<b>Instrument Group: LUX1 – BENELUX</b>				
914188	NL0000009132	AKU	Continuous Trading	AKZO NOBEL FL 5
864869	NL0000349488	ELV	Continuous Trading	ELSEVIER NV FL-, 10
851289	NL0000009199	HNK	One Auction Only	HEINEKEN FL 5
850630	NL0000354934	OCE	One Auction Only	OCE INH.ST. FL1
852005	BE0003564722	PET	Continuous Trading	PETROFINA SA
<b>Instrument Group: MDX1 – MDAX</b>				
502820	DE0005028203	AFI	Continuous Trading	AGIV AG DM 5
760080	DE0007600801	ALT	Continuous Trading	ALTANA AG DM 5
840002	DE0008400029	AMB2	Continuous Trading	AMB AACH.U.MUENCH.BET.INH
840004	DE0008400045	AMB4	Continuous Trading	AMB AACH.M.BET. NEUE O.N.
508850	DE0005088504	AVA	Continuous Trading	AVA INH.AKT.
550700	DE0005507008	BBX	Continuous Trading	DT.BABCOCK AG -ST-
802322	DE0008023227	BEB2	Continuous Trading	BANKGES.BERLIN AG AKTIEN
520000	DE0005200000	BEI	Continuous Trading	BEIERSDORF AG DM 5
530300	DE0005303002	BKL	Continuous Trading	BERL.KRAFT U.L-BEWAG DM 5
524553	DE0005245534	BOS3	Continuous Trading	HUGO BOSS VZOST
522390	DE0005223903	BSK	Continuous Trading	BHW HOLDING AG DM 5 IGL
527800	DE0005278006	BUD	Continuous Trading	BUDERUS
543900	DE0005439004	CON	Continuous Trading	CONTINENTAL AG DM 5
543901	DE0005439012	CON1	Continuous Trading	CONTINENTAL AG O.N.NEUE
575300	DE0005753008	CZZ	Continuous Trading	CELANESE AG O.N.
630500	DE0006305006	DEZ	Continuous Trading	DEUTZ AG
609900	DE0006099005	DOU	Continuous Trading	DOUGLAS HOLDING
804700	DE0008047002	DPF	Continuous Trading	DT.PFANDB.U.HYPOT.BK.
556520	DE0005565204	DUE	Continuous Trading	DUERR AG
559100	DE0005591002	DYK	Continuous Trading	DYCKERHOFF -ST-
559103	DE0005591036	DYK3	Continuous Trading	DYCKERHOFF -VZ-
559104	DE0005591044	DYK4	Continuous Trading	DYCKERHOFF JGE VZO O.N.
569210	DE0005692107	ESC	Continuous Trading	ESCADA AG
569213	DE0005692131	ESC3	Continuous Trading	ESCADA AG VZ O.ST.
841852	DE0008418526	EVG2	Continuous Trading	ERGO VERS.GRUPPE AG IGL
575470	DE0005754709	FAG	Continuous Trading	FAG KUGELF.SCHAEFER DM 5
577223	DE0005772230	FIE3	Continuous Trading	FIELMANN AG VZ DM 5
578560	DE0005785604	FRE	Continuous Trading	FRESENIUS AG ST DM 5
578563	DE0005785638	FRE3	Continuous Trading	FRESENIUS AG VZ O.ST DM 5
590900	DE0005909006	GBF	Continuous Trading	BILFINGER + BERGER BAU AG
585800	DE0005858005	GEH	Continuous Trading	GEHE AG
587300	DE0005873004	GER	Continuous Trading	GERRESHEIMER GLAS AG
587530	DE0005875306	GFK	Continuous Trading	GFK AG O.N.
768680	DE0007686800	GOZ	Continuous Trading	GOLD-ZACK AKTIEN
731400	DE0007314007	HDD	Continuous Trading	HEIDELBERG.DRUCKMA.DM5
604700	DE0006047004	HEI	Continuous Trading	HEIDELB.ZEMENT AG
604701	DE0006047012	HEI1	Continuous Trading	HEIDELB.ZEMENT NEUE O.N.
604703	DE0006047038	HEI3	Continuous Trading	HEIDELB.ZEMENT VZO DM5
840220	DE0008402207	HNR	Continuous Trading	HANN.RUECKVER.AG
607000	DE0006070006	HOT	Continuous Trading	HOCHTIEF AG
608200	DE0006082001	HOZ	Continuous Trading	PHILIPP HOLZMANN AG
806330	DE0008063306	IKB	Continuous Trading	IKB DT.INDUSTRIEBANK
620570	DE0006205701	IVG	Continuous Trading	IVG HOLDING AG
620440	DE0006204407	IWK	Continuous Trading	IWKA AG
622910	DE0006229107	JEN	Continuous Trading	JENOPTIK AG
621993	DE0006219934	JUN3	Continuous Trading	JUNGHEINRICH AG VZO
628060	DE0006280605	KAM	Continuous Trading	KAMPS AG IGL

WKN	ISIN	Mnemonic	Trading Model Type	Name
628061	DE0006280613	KAM1	Continuous Trading	KAMPS AG JGE O.N.
628620	DE0006286206	KIE	Continuous Trading	KIEKERT AG
678000	DE0006780000	KLK	Continuous Trading	KLOECKNER-WERKE
703790	DE0007037905	KPG	Continuous Trading	KOLBENSCHMIDT PIERBURG
633500	DE0006335003	KRN	Continuous Trading	KRONES AG ST O.N.
633503	DE0006335037	KRN3	Continuous Trading	KRONES AG -VZ.-
629200	DE0006292006	KSB	Continuous Trading	KSB AG -ST-
629203	DE0006292030	KSB3	Continuous Trading	KSB AG -VZO-
660200	DE0006602006	MET	Continuous Trading	METALLGESELLSCH.
660202	DE0006602022	MET2	Continuous Trading	METALLGESELLS. O.N. JG.
656990	DE0006569908	MLP	Continuous Trading	MARSCHOLLEK, LAUT. U. PARTN.
656993	DE0006569932	MLP3	Continuous Trading	MARSCH., LAUT. U. PARTNER VZ
659990	DE0006599905	MRK	Continuous Trading	MERCK KGAA
603100	DE0006031008	PHO	Continuous Trading	PHOENIX AG
693773	DE0006937733	POR3	Continuous Trading	PORSCHE AG VZ. AKT.
777773	DE0007777732	PSM3	Continuous Trading	PROSIEBEN MEDIA DM5VZOSVG
696960	DE0006969603	PUM	Continuous Trading	PUMA AG
704230	DE0007042301	RHK	Continuous Trading	RHOEN-KLINIKUM
704233	DE0007042335	RHK3	Continuous Trading	RHOEN-KLINIKUM VZO
703000	DE0007030009	RHM	Continuous Trading	RHEINMETALL BERLIN AG
703003	DE0007030033	RHM3	Continuous Trading	RHEINMETALL BLN. VZ.
716200	DE0007162000	SDF	Continuous Trading	K + S AG
723530	DE0007235301	SGL	Continuous Trading	SGL CARBON AG
723132	DE0007231326	SIX2	Continuous Trading	SIXT AG ST.
723133	DE0007231334	SIX3	Continuous Trading	SIXT AG VZ. O. ST. DM 5
762660	DE0007626608	SKW	Continuous Trading	SKW TROSTBERG
719230	DE0007192304	SML	Continuous Trading	SCHMALBACH-LUBECA AG
726430	DE0007264301	SNS	Continuous Trading	STINNES AG
724260	DE0007242604	SOW	Continuous Trading	SOFTWARE AG
724690	DE0007246902	SPA	Continuous Trading	SPAR HANDELS-AG IN. ST
724693	DE0007246936	SPA3	Continuous Trading	SPAR HANDELS-AG VZ.
722190	DE0007221905	SRZ	Continuous Trading	SCHWARZ PHARMA AG
729700	DE0007297004	SZU	Continuous Trading	SUEDZUCKER MANNH./OCHSENF
729703	DE0007297038	SZU3	Continuous Trading	SUEDZUCKER MA/OCH. VZ
700200	DE0007002008	TAG	Continuous Trading	TARKETT SOMMER AG
755140	DE0007551400	USE	Continuous Trading	BEATE UHSE AG
509850	DE0005098503	VFM	Continuous Trading	VCL FILM+ MEDIEN AG
766710	DE0007667107	VOS	Continuous Trading	VOSSLOH AG
776560	DE0007765604	WAD	Continuous Trading	WELLA AG ST
776563	DE0007765638	WAD3	Continuous Trading	WELLA AG VORZ.
780100	DE0007801003	WCA	Continuous Trading	WCM BET.-U.G. O.N.
<b>Instrument Group: NAM1 – NORDAMERIKA MITTELAMERIKA</b>				
850471	US0970231058	BCO	One Auction Only	BOEING CO. DL 5
900304	BMG2107N1002	CIH	One Auction Only	CHINA CONS.HLDGS AD-,30
870747	US5949181045	MSF	Continuous Trading	MICROSOFT CORP. DL -,001
<b>Instrument Group: NAM2 – NORDAMERIKA MITTELAMERIKA</b>				
850598	US1491231015	CAT1	One Auction Only	CATERPILLAR INC. DL 1
<b>Instrument Group: NM1 – NEUER MARKT</b>				
508770	DE0005087704	AAG	Continuous Trading	ARTICON INF.SYST. O.N.
508860	DE0005088603	ABE	Continuous Trading	AUGUSTA BETEILIG. -AG SVG
511000	DE0005110001	ACV	Continuous Trading	AC-SERVICE AG NA O.N.
510300	DE0005103006	ADV	Continuous Trading	ADVA AG OPT.NETW.O.N. SVG
506620	DE0005066203	AIX	Continuous Trading	AIXTRON AG O.N. IGL
521510	DE0005215107	BAD	Continuous Trading	BALDA AG O.N.

WKN	ISIN	Mnemonic	Trading Model Type	Name
910468	DE0009104687	BBZD	Continuous Trading	BB BIOTECH 1/10 DZ SVG
528520	DE0005285209	BDE	Continuous Trading	BUECHER.DE AG O.N.
523280	DE0005232805	BDT	Continuous Trading	BERTRANDT AG DM 5
542270	DE0005422703	BIT	Continuous Trading	BIODATA INFOR.TECHN.AG
525250	DE0005252506	BNI	Continuous Trading	BRAIN INTERNATIOALO.N.SVG
516100	DE0005161004	BNT	Continuous Trading	BINTEC COMMUNIC.O.N. SVG
522190	DE0005221907	BRJ	Continuous Trading	BROKAT INFOSYST. AG SVG
522440	DE0005224406	BSS	Continuous Trading	BETA SYST.SOFTW.AG DM 5
542000	DE0005420004	CEE	Continuous Trading	CE COMPUTER EQUIPMENT SVG
540740	DE0005407407	CEK	Continuous Trading	CEOTRONICS AG O.N.
508220	DE0005082200	CEW	Continuous Trading	CE CONSUMER ELECTR. O.N. SVG
543300	DE0005433007	CIW	Continuous Trading	CINEMEDIA FILM AG
545430	DE0005454300	CPU	Continuous Trading	CPU SOFTWAREHOUSE AG
540710	DE0005407100	CSH	Continuous Trading	CENIT AG SYSTEMHAUS SVG
554550	DE0005545503	DRI	Continuous Trading	DRILLISCH AG SVG
552710	DE0005527105	DTD	Continuous Trading	DATADESIGN AG O.N.
541200	DE0005412001	DWE	Continuous Trading	DAS WERK AG O.N.
564950	DE0005649503	EDL	Continuous Trading	EDEL MUSIC AG O.N.
508900	DE0005089007	EIE	Continuous Trading	1+1 AG + CO. KGAA
507360	DE0005073605	ELS	Continuous Trading	ELSA AG O.N.
568030	DE0005680300	END	Continuous Trading	ENDEMANN INTERNET
571050	DE0005710503	ERI	Continuous Trading	EMPRISE MANAG.CON.AG O.N.
551390	DE0005513907	ERM	Continuous Trading	DEAG DT. ENTERTAINM. O.N.
563400	DE0005634000	ESY	Continuous Trading	EASY SOFTWARE AG
568480	DE0005684807	ETV	Continuous Trading	EM.TV+MERCHANDI.AG DM5IGL
566000	DE0005660005	EUC	Continuous Trading	EUROMICRON AG SVG
570680	DE0005706808	EUD	Continuous Trading	EUROMED AG
925476	DE0009254763	FAN	Continuous Trading	FANTASTIC CORP., THE DZ
724910	DE0007249104	FTM	Continuous Trading	SOFTM SOFTW.U.BER.O.N. SVG
576350	DE0005763502	FXX	Continuous Trading	FLUXX.COM AG
913585	NL0000200525	GPH	Continuous Trading	GRAPHISOFT NV FL-.05
602670	DE0006026701	HEY	Continuous Trading	HEYDE AG O.N.
609710	DE0006097108	HUZ	Continuous Trading	HUNZINGER INFORMAT.AG SVG
601100	DE0006011000	HWS	Continuous Trading	HOEFT+WESSEL AG O.N. SVG
622200	DE0006222003	IFO	Continuous Trading	INFOMATEC O.N. SVG
622700	DE0006227002	ISH	Continuous Trading	INTERSHOP COMM.O.N
628590	DE0006285901	KNM	Continuous Trading	KINOWELT MED.O.N.
906877	US5019381046	LHI	Continuous Trading	LHS GROUP INC. DL-.01
648600	DE0006486004	LIC	Continuous Trading	LINTEC COMPUTER AG SVG
504350	DE0005043509	LIO	Continuous Trading	LION BIOSCIENCE AG O.N.
649290	DE0006492903	LUM	Continuous Trading	LOESCH UMWELTSCH.DM 5
662300	DE0006623002	MLG	Continuous Trading	MICROLOGICA AG O.N.
662240	DE0006622400	MOB	Continuous Trading	MOBILCOM AG
663200	DE0006632003	MOR	Continuous Trading	MORPHOSYS AG O.N. SVG
662810	DE0006628100	MPS	Continuous Trading	MUEHL PROD. + SERV.
914676	DE0009146761	MTHD	Continuous Trading	BB MEDTECH DZ 1/5 SVG
662720	DE0006627201	MUB	Continuous Trading	MUEHLBAUER HOLD.O.N. SVG
658080	DE0006580806	MUM	Continuous Trading	MENSCH UND MASCHINE AGSVG
685300	DE0006853005	ODE	Continuous Trading	ODEON FILM AG O.N. SVG
687380	DE0006873805	PCS	Continuous Trading	PC-SPEZIALIST FRAN.AG
691660	DE0006916604	PFV	Continuous Trading	PFEIFFER VACUUM TECHN.IGL
690100	DE0006901002	PLE	Continuous Trading	PLENUM AG O.N. SVG
696822	DE0006968225	PSA2	Continuous Trading	PSI AG F.PR.U.SYS.O.N.SVG
918703	AT0000954359	PUT	Continuous Trading	PLAUT AG

WKN	ISIN	Mnemonic	Trading Model Type	Name
901626	NL0000240000	QIA	Continuous Trading	QIAGEN NV FL-,03
700710	DE0007007106	REF	Continuous Trading	REFUGIUM HOLDING AG SVG
716100	DE0007161002	SAT	Continuous Trading	SALTUS TECHNOLOGY DM 5
724190	DE0007241903	SES	Continuous Trading	SER SYSTEME AG DM 5
909247	US7840181033	SMY	Continuous Trading	SCM MICROSYSTEMS DL-,001
723890	DE0007238909	SNG	Continuous Trading	SINGULUS TECHNOL.DM 5 IGL
716220	DE0007162208	SRG	Continuous Trading	SACHSENRING AUTOMOBIL. AG
723040	DE0007230401	SRO	Continuous Trading	SERO ENTSORGUNG AG
508560	DE0005085609	TDS	Continuous Trading	TDS INFORMATIONSTECH. SVG
745510	DE0007455107	TFX	Continuous Trading	TELDAFAX AG O.N.
748360	DE0007483604	TIL	Continuous Trading	TIPTEL AG
745490	DE0007454902	TLI	Continuous Trading	TELES AG INFORM.TECHN.SVG
748820	DE0007488207	TTC	Continuous Trading	TRANSTEC AG
744900	DE0007449001	TTR	Continuous Trading	TECHNOTRANS AG DM 5 IGL
508160	DE0005081608	WET	Continuous Trading	W.E.T. AUTOM.SYS. AG SVG
506150	DE0005061501	XOS	Continuous Trading	IXOS SOFTWARE AG O.N.
<b>Instrument Group: SAM1 – SUEDAMERIKA</b>				
884225	US1194242087	BAE	One Auction Only	BUENOS AIRES EMB. B ADR/2
888635	US0595911076	BFP	One Auction Only	BCO FRANCES R.PL.AP1ADR/3
901359	US0595944085	BGAA	One Auction Only	BCO GANADE. B ADR/100
907384	US20440X1037	BRP	One Auction Only	CIA CERVEJARIA PFD ADR/20
895236	US2044096012	CID	One Auction Only	CIA EN.GER.ADR/1000PFD NV
904706	US2044493003	CSA	One Auction Only	CIA DE TELEC. CHILE A ADR
896727	US8022331065	ISD	One Auction Only	STA ISABEL ADR/15
910493	US5017231003	LFL	One Auction Only	LAN CHILE S.A. ADR/5
900844	US2044481040	MBU	One Auction Only	CIA DE MIN. BUEN. B ADR/2
890137	US8793782066	TAR	One Auction Only	TELEFONICA ARG.SP.ADR/10B
901765	US8793841052	TDP	One Auction Only	TELEFONICA DEL PERU B ADR
894259	US8792732096	TEO	One Auction Only	TELECOM ARGENT. B ADR/5
907114	US90458E1073	UBB	One Auction Only	UNIBANCO - GDR 500
886738	US9842451000	YPF	One Auction Only	YPF D AP 10 SP.ADR
<b>Instrument Group: SKA1 – SKANDINAVIEN</b>				
870547	FI0009000285	AMY	One Auction Only	AMER GRP LTD A FM 20
<b>Instrument Group: STX1 – STOXX</b>				
880026	NL0000301109	AAR	Continuous Trading	ABN AMRO HLDG NV FL1,25
858185	NL0000301745	AEN	Continuous Trading	AEGON NV FL-50
851287	NL0000331817	AHO	Continuous Trading	AHOLD, KON. FL-50
850133	FR0000120073	AIR	Continuous Trading	AIR LIQUIDE FF 70
850312	IT0000062072	ASG	Continuous Trading	Generali LI 2000
925700	FR0000130460	AVE	Continuous Trading	AVENTIS S.A.
855705	FR0000120628	AXA	Continuous Trading	AXA-UAP S.A. FF 60
887771	FR0000131104	BNP	Continuous Trading	BNP FF 25
875773	ES0113211835	BOY	Continuous Trading	BCO BIL. VIZ. NOM. PS 90
858872	ES0113900J37	BSD2	Continuous Trading	BCO SANTANDER NOM.PS. 115
852362	FR0000120172	CAR	Continuous Trading	CARREFOUR FF 100
873102	FR0000130007	CGE	Continuous Trading	ALCATEL S.A. FF 40
850832	IT0000064854	CRI	Continuous Trading	CRED. IT. LI 500
876800	CH0001462487	CSX	Continuous Trading	CRED.SUISSE GRP NA SF 20
871028	ES0130670112	ENA	Continuous Trading	ENDESA PS 200
897791	IT0001009890	ENT	Continuous Trading	ENI S.P.A. LI 1000
850001	SE0000108656	ERCB	Continuous Trading	Ericsson B (FRIA) SK 2,50
853469	BE0003637486	ETLP	Continuous Trading	Electrabel P.S.
906849	FR0000133308	FTE	Continuous Trading	FRANCE TELECOM FF 25
859929	BE0003742567	FTS	Continuous Trading	FORTIS AG

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WKN	ISIN	Mnemonic	Trading Model Type	Name
853950	FR0000121436	GEX	Continuous Trading	VIVENDI S.A. FF 100
872087	FR0000125007	GOB	Continuous Trading	ST GOBAIN FF 100
881111	NL0000303568	INN	Continuous Trading	ING GROEP NV CVA FL 1
890963	NL0000009041	KPN	Continuous Trading	KON. KPN NV FL10
853888	FR0000120321	LOR	Continuous Trading	Oreal (L') FF 10
852491	FR0000120529	LYO	Continuous Trading	SUEZ LYONN. DES EAUX
853292	FR0000121014	MOH	Continuous Trading	LVMH FF 10
887208	CH0002137682	NESN	Continuous Trading	Nestle Nam. SF 10
870737	FI0009000681	NOA3	Continuous Trading	Nokia Corp. A FM 2,50
904278	CH0004458847	NOT	Continuous Trading	NOVARTIS NAM. SF 20
922241	NL0000009504	PHI	Continuous Trading	PHILIPS ELECTRONICS FL 10
940602	NL0000009538	PHI1	Continuous Trading	KON. PHILIPS ELECTRONICS N.V.
851223	FR0000121485	PPX	Continuous Trading	PINAULT-PRINT.-RED. FF20
876845	ES0173516115	REP	Continuous Trading	REPSOL SA
855167	CH0002241815	RHO5	Continuous Trading	ROCHE HLDG AG GEN.
907505	NL0000009470	ROY	Continuous Trading	ROYAL DUTCH FL 1,25
852246	CH0001245585	SCR	Continuous Trading	Schweiz. Rueckvers.N. SF 10
852568	IT0001127429	SET	Continuous Trading	TELECOM ITALIA LI 1000
873403	FR0000130809	SGE	Continuous Trading	STE GENERALE FF 30
920657	FR0000120578	SNW	Continuous Trading	SANOFI-SYTHELABO
850775	ES0178430E18	TNE5	Continuous Trading	TELEFONICA
850727	FR0000120271	TOTB	Continuous Trading	TOTAL SA B FF 50
914830	CH0008470921	UBR	Continuous Trading	UBS NAM. SF 20
860028	NL0000009348	UNI	Continuous Trading	UNILEVER CVA
932709	DE0009327098	VODD	Continuous Trading	VODAFONE GROUP PLC

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### 3.1.2

#### Warrants

WKN	ISIN	Mnemonic	Trading Model Type	Name
<b>Instrument Group: WAR1 – WARRANTS</b>				
521480	DE0005214803	BBEB	Continuous Trading	BERL.ELEKTRO OS93/2000
870732	DE0008707324	BFEJ	Continuous Trading	BASF FIN.EUROPE OS 86/01
804625	DE0008046251	DRDZ	Continuous Trading	DRESDNER BK OS 97/02 SVG
884206	DE0008842063	EUSE	Continuous Trading	EUROP.SMALLER WT02 DZ SVG
631810	DE0006318108	KOT9	Continuous Trading	KOETITZER LED.OS 97/01
843009	DE0008430091	MUVA	Continuous Trading	MUENCH.R.GES.OS 98/02 SVG
908814	DE0009088146	NKIC	Continuous Trading	NIKKISO CO. OS 97/01 IGL
695209	DE0006952096	PRSB	Continuous Trading	PREUSSAG AG OS 96/01
725185	DE0007251852	SAZA	Continuous Trading	STADA ARZ.AG KOS98/02 SVG
766409	DE0007664096	VOWB	Continuous Trading	VOLKSWAGEN AG OS 86/01

## 3.2

## Designated Sponsor Instruments

WKN	ISIN	Kürzel	Trading Model Type	Name
502820	DE0005028203	AFI	Continuous Trading	AGIV AG DM 5
760080	DE0007600801	ALT	Continuous Trading	ALTANA AG DM 5
840002	DE0008400029	AMB2	Continuous Trading	AMB AACH.U.MUENCH.BET.INH
840004	DE0008400045	AMB4	Continuous Trading	AMB AACH.M.BET. NEUE O.N.
508850	DE0005088504	AVA	Continuous Trading	AVA INH.AKT.
550700	DE0005507008	BBX	Continuous Trading	DT.BABCOCK AG -ST-
802322	DE0008023227	BEB2	Continuous Trading	BANKGES.BERLIN AG AKTIEN
520000	DE0005200000	BEI	Continuous Trading	BEIERSDORF AG DM 5
530300	DE0005303002	BKL	Continuous Trading	BERL.KRAFT U.L-BEWAG DM 5
524553	DE0005245534	BOS3	Continuous Trading	HUGO BOSS VZOST
522390	DE0005223903	BSK	Continuous Trading	BHW HOLDING AG DM 5 IGL
527800	DE0005278006	BUD	Continuous Trading	BUDERUS
543900	DE0005439004	CON	Continuous Trading	CONTINENTAL AG DM 5
543901	DE0005439012	CON1	Continuous Trading	CONTINENTAL AG O.N.NEUE
575300	DE0005753008	CZZ	Continuous Trading	CELANESE AG O.N.
630500	DE0006305006	DEZ	Continuous Trading	DEUTZ AG
609900	DE0006099005	DOU	Continuous Trading	DOUGLAS HOLDING
804700	DE0008047002	DPF	Continuous Trading	DT.PFANDB.U.HYPOT.BK.
556520	DE0005565204	DUE	Continuous Trading	DUERR AG
559100	DE0005591002	DYK	Continuous Trading	DYCKERHOFF -ST-
559103	DE0005591036	DYK3	Continuous Trading	DYCKERHOFF -VZ-
559104	DE0005591044	DYK4	Continuous Trading	DYCKERHOFF JGE VZO O.N.
569210	DE0005692107	ESC	Continuous Trading	ESCADA AG
569213	DE0005692131	ESC3	Continuous Trading	ESCADA AG VZ O.ST.
841852	DE0008418526	EVG2	Continuous Trading	ERGO VERS.GRUPPE AG IGL
575470	DE0005754709	FAG	Continuous Trading	FAG KUGELF.SCHAEFER DM 5
577223	DE0005772230	FIE3	Continuous Trading	FIELMANN AG VZ DM 5
578560	DE0005785604	FRE	Continuous Trading	FRESENIUS AG ST DM 5
578563	DE0005785638	FRE3	Continuous Trading	FRESENIUS AG VZ O.ST DM 5
590900	DE0005909006	GBF	Continuous Trading	BILFINGER + BERGER BAU AG
585800	DE0005858005	GEH	Continuous Trading	GEHE AG
587300	DE0005873004	GER	Continuous Trading	GERRESHEIMER GLAS AG
587530	DE0005875306	GFK	Continuous Trading	GFK AG O.N.
768680	DE0007686800	GOZ	Continuous Trading	GOLD-ZACK AKTIEN
731400	DE0007314007	HDD	Continuous Trading	HEIDELBERG.DRUCKMA.DM5
604700	DE0006047004	HEI	Continuous Trading	HEIDELB.ZEMENT AG
604701	DE0006047012	HEI1	Continuous Trading	HEIDELB.ZEMENT NEUE O.N.
604703	DE0006047038	HEI3	Continuous Trading	HEIDELB.ZEMENT VZO DM5
840220	DE0008402207	HNR	Continuous Trading	HANN.RUECKVER.AG
607000	DE0006070006	HOT	Continuous Trading	HOCHTIEF AG
608200	DE0006082001	HOZ	Continuous Trading	PHILIPP HOLZMANN AG
806330	DE0008063306	IKB	Continuous Trading	IKB DT.INDUSTRIEBANK
620570	DE0006205701	IVG	Continuous Trading	IVG HOLDING AG
620440	DE0006204407	IWK	Continuous Trading	IWKA AG
622910	DE0006229107	JEN	Continuous Trading	JENOPTIK AG
621993	DE0006219934	JUN3	Continuous Trading	JUNGHEINRICH AG VZO
628060	DE0006280605	KAM	Continuous Trading	KAMPS AG IGL
628061	DE0006280613	KAM1	Continuous Trading	KAMPS AG JGE O.N.
628620	DE0006286206	KIE	Continuous Trading	KIEKERT AG
678000	DE0006780000	KLK	Continuous Trading	KLOECKNER-WERKE
703790	DE0007037905	KPG	Continuous Trading	KOLBENSCHMIDT PIERBURG
633500	DE0006335003	KRN	Continuous Trading	KRONES AG ST O.N.

WKN	ISIN	Kürzel	Trading Model Type	Name
633503	DE0006335037	KRN3	Continuous Trading	KRONES AG -VZ.-
629200	DE0006292006	KSB	Continuous Trading	KSB AG -ST-
629203	DE0006292030	KSB3	Continuous Trading	KSB AG -VZO-
660200	DE0006602006	MET	Continuous Trading	METALLGESELLSCH.
660202	DE0006602022	MET2	Continuous Trading	METALLGESELLS. O.N. JG.
656990	DE0006569908	MLP	Continuous Trading	MARSCHOLLEK, LAUT.U.PARTN.
656993	DE0006569932	MLP3	Continuous Trading	MARSCH., LAUT.U.PARTNER VZ
659990	DE0006599905	MRK	Continuous Trading	MERCK KGAA
603100	DE0006031008	PHO	Continuous Trading	PHOENIX AG
693773	DE0006937733	POR3	Continuous Trading	PORSCHER AG VZ.AKT.
777773	DE0007777732	PSM3	Continuous Trading	PROSIEBEN MEDIA DM5VZOSVG
696960	DE0006969603	PUM	Continuous Trading	PUMA AG
704230	DE0007042301	RHK	Continuous Trading	RHOEN-KLINIKUM
704233	DE0007042335	RHK3	Continuous Trading	RHOEN-KLINIKUM VZO
703000	DE0007030009	RHM	Continuous Trading	RHEINMETALL BERLIN AG
703003	DE0007030033	RHM3	Continuous Trading	RHEINMETALL BLN.VZ.
716200	DE0007162000	SDF	Continuous Trading	K + S AG
723530	DE0007235301	SGL	Continuous Trading	SGL CARBON AG
723132	DE0007231326	SIX2	Continuous Trading	SIXT AG ST.
723133	DE0007231334	SIX3	Continuous Trading	SIXT AG VZ.O.ST.DM 5
762660	DE0007626608	SKW	Continuous Trading	SKW TROSTBERG
719230	DE0007192304	SML	Continuous Trading	SCHMALBACH-LUBECA AG
726430	DE0007264301	SNS	Continuous Trading	STINNES AG
724260	DE0007242604	SOW	Continuous Trading	SOFTWARE AG
724690	DE0007246902	SPA	Continuous Trading	SPAR HANDELS-AG IN.ST
724693	DE0007246936	SPA3	Continuous Trading	SPAR HANDELS-AG VZ.
722190	DE0007221905	SRZ	Continuous Trading	SCHWARZ PHARMA AG
729700	DE0007297004	SZU	Continuous Trading	SUEDZUCKER MANNH./OCHSENF
729703	DE0007297038	SZU3	Continuous Trading	SUEDZUCKER MA/OCH.VZ
700200	DE0007002008	TAG	Continuous Trading	TARKETT SOMMER AG
755140	DE0007551400	USE	Continuous Trading	BEATE UHSE AG
509850	DE0005098503	VFM	Continuous Trading	VCL FILM+MEDIEN AG
766710	DE0007667107	VOS	Continuous Trading	VOSSLOH AG
776560	DE0007765604	WAD	Continuous Trading	WELLA AG ST
776563	DE0007765638	WAD3	Continuous Trading	WELLA AG VORZ.
780100	DE0007801003	WCA	Continuous Trading	WCM BET.-U.G. O.N.

## 3.3

## Instruments available for Intra-day Closing Auction

WKN	ISIN	Mnemonic	Trading Model Type	Name
880026	NL0000301109	AAR	Continuous Trading	ABN AMRO HLDG NV FL1,25
858185	NL0000301745	AEN	Continuous Trading	AEGON NV FL-50
851287	NL0000331817	AHO	Continuous Trading	AHOLD, KON. FL-50
850133	FR0000120073	AIR	Continuous Trading	AIR LIQUIDE FF 70
914188	NL0000009132	AKU	Continuous Trading	AKZO NOBEL FL 5
840002	DE0008400029	AMB2	Continuous Trading	AMB AACH.U.MUENCH.BET.INH
840004	DE0008400045	AMB4	Continuous Trading	AMB AACH.M.BET. NEUE O.N.
850312	IT0000062072	ASG	Continuous Trading	Generali LI 2000
925700	FR0000130460	AVE	Continuous Trading	AVENTIS S.A.
855705	FR0000120628	AXA	Continuous Trading	AXA-UAP S.A. FF 60
555030	DE0005550305	BBA	Continuous Trading	BRAU UND BRUNNEN AG
550700	DE0005507008	BBX	Continuous Trading	DT.BABCOCK AG -ST-
802322	DE0008023227	BEB2	Continuous Trading	BANKGES.BERLIN AG AKTIEN
520000	DE0005200000	BEI	Continuous Trading	BEIERSDORF AG DM 5
530300	DE0005303002	BKL	Continuous Trading	BERL.KRAFT U.L-BEWAG DM 5
887771	FR0000131104	BNP	Continuous Trading	BNP FF 25
524553	DE0005245534	BOS3	Continuous Trading	HUGO BOSS VZOST
875773	ES0113211835	BOY	Continuous Trading	BCO BIL. VIZ. NOM. PS 90
858872	ES0113900J37	BSD2	Continuous Trading	BCO SANTANDER NOM.PS. 115
852362	FR0000120172	CAR	Continuous Trading	CARREFOUR FF 100
873102	FR0000130007	CGE	Continuous Trading	ALCATEL S.A. FF 40
543901	DE0005439012	CON1	Continuous Trading	CONTINENTAL AG O.N.NEUE
850832	IT0000064854	CRI	Continuous Trading	CRED. IT. LI 500
876800	CH0001462487	CSX	Continuous Trading	CRED.SUISSE GRP NA SF 20
575300	DE0005753008	CZZ	Continuous Trading	CELANESE AG O.N.
841690	DE0008416900	DBV	Continuous Trading	DBV-WINTERTHUR HOLD.AG
804700	DE0008047002	DPF	Continuous Trading	DT.PFANDB.U.HYPOT.BK.
559100	DE0005591002	DYK	Continuous Trading	DYCKERHOFF -ST-
559104	DE0005591044	DYK4	Continuous Trading	DYCKERHOFF JGE VZO O.N.
508900	DE0005089007	EIE	Continuous Trading	1+1 AG + CO. KGAA
864869	NL0000349488	ELV	Continuous Trading	ELSEVIER NV FL-,10
871028	ES0130670112	ENA	Continuous Trading	ENDESA PS 200
897791	IT0001009890	ENT	Continuous Trading	ENI S.P.A. LI 1000
850001	SE0000108656	ERCB	Continuous Trading	Ericsson B (FRIA) SK 2,50
853469	BE0003637486	ETLP	Continuous Trading	Electrabel P.S.
578563	DE0005785638	FRE3	Continuous Trading	FRESENIUS AG VZ O.ST DM 5
906849	FR0000133308	FTE	Continuous Trading	FRANCE TELECOM FF 25
859929	BE0003742567	FTS	Continuous Trading	FORTIS AG
590900	DE0005909006	GBF	Continuous Trading	BILFINGER + BERGER BAU AG
585700	DE0005857007	GEA	Continuous Trading	GEA AG
585800	DE0005858005	GEH	Continuous Trading	GEHE AG
853950	FR0000121436	GEX	Continuous Trading	VIVENDI S.A. FF 100
587530	DE0005875306	GFK	Continuous Trading	GFK AG O.N.
872087	FR0000125007	GOB	Continuous Trading	ST GOBAIN FF 100
768680	DE0007686800	GOZ	Continuous Trading	GOLD-ZACK AKTIEN
604701	DE0006047012	HEI1	Continuous Trading	HEIDELB.ZEMENT NEUE O.N.
604703	DE0006047038	HEI3	Continuous Trading	HEIDELB.ZEMENT VZO DM5
575800	DE0005758007	HOE	Continuous Trading	HOECHST AG
607000	DE0006070006	HOT	Continuous Trading	HOCHTIEF AG
623100	DE0006231004	IFX	Continuous Trading	INFINEON TECH.AG NA O.N.
881111	NL0000303568	INN	Continuous Trading	ING GROEP NV CVA FL 1
628060	DE0006280605	KAM	Continuous Trading	KAMPS AG IGL

WKN	ISIN	Mnemonic	Trading Model Type	Name
628061	DE0006280613	KAM1	Continuous Trading	KAMPS AG JGE O.N.
890963	NL0000009041	KPN	Continuous Trading	KON. KPN NV FL10
633500	DE0006335003	KRN	Continuous Trading	KRONES AG ST O.N.
633503	DE0006335037	KRN3	Continuous Trading	KRONES AG -VZ.-
885881	TH0150010013	KTBF	Continuous Trading	KRUNG THAI BK -FGN- BA 10
605630	DE0006056302	LMY	Continuous Trading	LAHMEYER AG DM 5
853888	FR0000120321	LOR	Continuous Trading	Oreal (L') FF 10
852491	FR0000120529	LYO	Continuous Trading	SUEZ LYONN. DES EAUX
660202	DE0006602022	MET2	Continuous Trading	METALLGESELLS. O.N. JG.
656990	DE0006569908	MLP	Continuous Trading	MARSCHOLLEK, LAUT. U. PARTN.
656030	DE0006560303	MMN	Continuous Trading	MANNESMANN AG NA
662240	DE0006622400	MOB	Continuous Trading	MOBILCOM AG
853292	FR0000121014	MOH	Continuous Trading	LVMH FF 10
870747	US5949181045	MSF	Continuous Trading	MICROSOFT CORP. DL -,001
887208	CH0002137682	NESN	Continuous Trading	Nestle Nam. SF 10
870737	FI0009000681	NOA3	Continuous Trading	Nokia Corp. A FM 2,50
904278	CH0004458847	NOT	Continuous Trading	NOVARTIS NAM. SF 20
874341	AT0000743059	OMV	Continuous Trading	OMV AG
913915	FR0004011534	PAB	Continuous Trading	PARIBAS S.A. FF 100
852005	BE0003564722	PET	Continuous Trading	PETROFINA SA
922241	NL0000009504	PHI	Continuous Trading	PHILIPS ELECTRONICS FL 10
940602	NL0000009538	PHI1	Continuous Trading	KON. PHILIPS ELECTRONICS N.V.
603100	DE0006031008	PHO	Continuous Trading	PHOENIX AG
692820	DE0006928203	PLT	Continuous Trading	PLETTAC AG
851223	FR0000121485	PPX	Continuous Trading	PINAULT-PRINT.-RED. FF20
876845	ES0173516115	REP	Continuous Trading	REPSOL SA
704230	DE0007042301	RHK	Continuous Trading	RHOEN-KLINIKUM
855167	CH0002241815	RHO5	Continuous Trading	ROCHE HLDG AG GEN.
907505	NL0000009470	ROY	Continuous Trading	ROYAL DUTCH FL 1,25
879535	US8030542042	SAPA	Continuous Trading	SAP AG VZ ADR 1/12 O.N.
852246	CH0001245585	SCR	Continuous Trading	Schweiz. Rueckvers.N. SF 10
852568	IT0001127429	SET	Continuous Trading	TELECOM ITALIA LI 1000
873403	FR0000130809	SGE	Continuous Trading	STE GENERALE FF 30
723132	DE0007231326	SIX2	Continuous Trading	SIXT AG ST.
723133	DE0007231334	SIX3	Continuous Trading	SIXT AG VZ.O.ST.DM 5
762660	DE0007626608	SKW	Continuous Trading	SKW TROSTBERG
726430	DE0007264301	SNS	Continuous Trading	STINNES AG
920657	FR0000120578	SNW	Continuous Trading	SANOI-SYTHELABO
724260	DE0007242604	SOW	Continuous Trading	SOFTWARE AG
700200	DE0007002008	TAG	Continuous Trading	TARKETT SOMMER AG
850775	ES0178430E18	TNE5	Continuous Trading	TELEFONICA
850727	FR0000120271	TOTB	Continuous Trading	TOTAL SA B FF 50
914830	CH0008470921	UBR	Continuous Trading	UBS NAM. SF 20
860028	NL0000009348	UNI	Continuous Trading	UNILEVER CVA
755140	DE0007551400	USE	Continuous Trading	BEATE UHSE AG
500100	DE0005001002	VAR	Continuous Trading	VARTA
509850	DE0005098503	VFM	Continuous Trading	VCL FILM+MEDIEN AG
932709	DE0009327098	VODD	Continuous Trading	VODAFONE GROUP PLC
776560	DE0007765604	WAD	Continuous Trading	WELLA AG ST
776563	DE0007765638	WAD3	Continuous Trading	WELLA AG VORZ.

## 3.4 Overview of Instrument Groups used for Simulation of Warrant Trading

### 3.4.1 Warrant Instrument Groups

The following table provides an overview of the instrument groups used for simulation of warrant trading.

Warrent Category	Instrument Group
Equities	EQ01
	EQ02
	EQ03
	EQ04
	EQ05
	EQ06
	EQ07
	EQ08
	EQ09
	EQ10
	EQ11
Indices	IX01
	IX02
Currency	CU01
Interest Rates	IR01
Baskets	BA01
Others	OT01

### 3.4.2 Bonds

WKN	ISIN	Mnemonic	Trading Model Type	Name
<b>Instrument Group: RC01 – REVERSE CONVERTIBLES</b>				
000104300	DE0001043008		Continuous Auction	DT.BANK IS. 99/00
000104302	DE0001043024		Continuous Auction	DT.BANK IS. 99/00
000104350	DE0001043503		Continuous Auction	DT.BANK IS. 99/00
000394350	DE0003943502	ZBUN	Continuous Auction	DRESDNER BK.DAX REV.