Annex to Article 1 Nr. 11 of the Third Regulation Amending the Regulation on the Reporting Requirements Relating to Trades in Securities and Derivatives of 18 December 2007

**Annex to the
Regulation on the Reporting Requirements Relating to Trades in Securities and Derivatives (*Wertpapierhandel-Meldeverordnung* – WpHMV)**

Reporting Form

Field No.	Field Name	Label	Type	Fmt	Length	Comment
1	ART_ID_MP	Type of identification of the party subject to the reporting requirement	A	1	1	of party subject to the reporting requirement K=depository bank code,B=German bank code,M=memeber ID code of an electronic stock exchange trading system,D=DBAG identification number,W=BaFin
2	ID_MP	Identification of the party subject to the reporting requirement	A	34	34	-
3	ART_ID_KD	Type of identification (customer)	A	1	1	of party subject to the reporting requirement K=depository bank code,B=German bank code,M=electronic stock exchange trading system,D=DBAG,W=BaFin,F=BIC,I=IBEI,R=securities account,S=ident. of securities account (party placing the order is not securities account holder),U=customer ident.,V=customer ident. (party placing the order is not the securities account holder)
4	ID_KD	Identification (customer)	A	34	34	"SAMMELID" in case of sec. 16 of the WpHG and "AUSLAND" in case of foreign parties on behalf of foreign customers with "U" in field 3; otherwise in accordance with field 3
5	ART_ID_MK	Type of identification (broker)	A	1	1	of party subject to the reporting requirement K=depository bank code,B=German bank code,M=electronic stock exchange trading system,D=DBAG,W=BaFin,F=BIC,I=IBEI
6	ID_MK	Identification (broker)	A	34	34	-
7	ART_ID_KT	Type of identification (counterparty)	A	1	1	of party subject to the reporting requirement K=depository bank code,B=German bank code,M=electronic stock exchange trading system,D=DBAG,W=BaFin,F=BIC,I=IBEI
8	ID_KT	Identification (counterparty)	A	34	34	-
9	ART_ID_ZWI1	Type of identification (first intermediary)	A	1	1	of party subject to the reporting requirement K=depository bank code,B=German bank code,M=electronic stock exchange trading system,D=DBAG,W=BaFin,F=BIC,I=IBEI
10	ID_ZWI1	Identification (first intermediary)	A	34	34	-
11	ART_ID_ZWI2	Type of identification (second intermediary)	A	1	1	of party subject to the reporting requirement K=depository bank code,B=German bank code,M=electronic stock exchange trading system,D=DBAG,W=BaFin,F=BIC,I=IBEI
12	ID_ZWI2	Identification (second intermediary)	A	34	34	-
13	HANDELSTAG	Date of transaction	N	8	8	YYYYMMDD
14	HANDELSZEIT	Time of transaction	N	6	6	HHMMSS
15	IM_NR	Internal reference number	A	40	40	assigned by party subject to the reporting requirement, unique identification
16	G_REF_BOERSE	Reference to stock exchange transaction	A	16	16	no entry
17	G_ART	Transaction type	A	1	1	V/K, K=Buy, V=Sell
18	G_TYP	Type of transaction/transaction code	N	2	2	1=gross, 3=aggregation, 4=NH order; DBAG reports transaction code
19	FLAG_NOSTROB	Own holdings	A	1	1	J,N
20	FLAG_NOSTROG	Type of seurities transaction	A	1	1	K=customer transaction, E= own-account transaction
21	FLAG_BOERSE	Indication of exchange price	A	1	1	J=exchange price, N=no exchange price
22	LAND	Country of transaction	A	2	2	ISO 3166
23	BOERSE	Trading venue	A	11	11	ISO 10383 or BIC of internaliser, "XOFF" for off-exchange
24	WAEH_DEPOT	Securities account currency	A	3	3	ISO 4217
25	NOMINALE	Quantity	A	var	16	-
26	WAEH_HANDEL	Currency of of the price (trading currency)	A	3	3	ISO 4217
27	KURS	Transaction price	N	10,7	18	-
28	EMITTENT_NR	Current issuer's code	N	6	6	no entry
29	EMITTENT_UR	Original issuer's code	N	6	6	no entry
30	CFI-Code	Type of security	A	6	6	ISO 10962
31	ISIN	International Securities Identification Number (ISIN)	A	12	12	ISIN
32	FLAG_NUM_ART	Country/derivatives code	A	2	2	ISO 3166 or "XP" for derivatives product code
33	WKN	German Securities Identification Number (WKN)	A	12	12	German WKN, national securities identification number
34	STAMM_WKN	Main WKN	N	6	6	no entry
35	WP_LANGBEZ	Designation of security	A	70	70	-
36	EINH_NOTIZ	Quotation type	N	1	1	1=units, 2=per cent, 3=per thouand, 4=points, 9=other
37	ZINSSATZ	Interest rate	N	2,7	10	no entry
38	FAELLIGKEIT	Final maturity date	N	8	8	no entry
39	ART_DERIVAT	Type of derivative	A	1	1	Call, Put, Future
40	ART_ID_UNDER	Type of identification of the underlying instrument	A	2	2	ISO 3166
41	ID_UNDER	Identification of the underlying instrument	A	12	12	ISIN or WKN of the underlying instrument
42	PREISMULTI	Price multiplier	N	10,7	18	-
43	VERSION_NR	Version	N	2	2	no entry
44	WAEH_BASISPR	Currency of the strike price of the option	A	3	3	ISO 4217
45	BASISPREIS	Strike price of the option	N	10,7	18	-
46	ART_NOT_BPR	Quotation type of the strike price	N	1	1	1=units, 2=per cent, 3=per thouand, 4=points, 9=other
47	FAELLIG_DRVT	Maturity date of the derivative	N	8	8	YYYYMMDD
48	STORNOTAG	Cancellation date	N	8	8	YYYYMMDD
49	ART_MELDESTZ	Type of report	A	1	1	no entry
50	FLAGAKT	Revised report	A	1	1	A=previously reported transaction, N=default
51	VALUTA	Value date	N	8	8	YYYYMMDD
52	RZ_TRANSFER	Data processing centre - file transfer	A	5	5	data processing centre for file transfer DWZA, DWZB, MBOX; DWZD for domestic clearing houses (Eurex, CCP)
53	NEUDATUM_MP	Preparation date	N	8	8	no entry
54	ISN	Internal serial number	N	6	6	SWIFT serial number of each day
55	SWIFT_ADR	Address of the reporting party	A	12	12	ID of reporting party
56	EMPFANGDATUM	Date of receipt	N	8	8	no entry
57	EMPFANGZEIT	Time of receipt	N	6	6	no entry
58	G_NR_UR	Original DBAG reference number	A	16	16	Original DBAG reference number, e.g. after compulsory "Aufgabe"
59	FLAG_AUFGABE	Code for name-to-follow transaction (*Aufgabegeschäft*)	A	1	1	Code for name-to-follow transaction
60	FLAG_ABRUFMK	Broker-specific identification mark	A	1	1	Broker-specific identification mark
61	DBC_AEND_DAT	Date of last change	N	8	8	no entry

Field description

Field No.	Title	
1	**Type of identification of the party subject to the reporting requirement**	

The institution subject to the reporting requirement is identified through the BaFin identification number, the four-digit depository bank code (*Kassenvereinsnummer* – KVN) or the broker EDP code, the German bank code (*Bankleitzahl* – BLZ), the Bank Identifier Code (BIC), the member ID code of an electronic stock exchange trading system, the International Business Entity Identifier (IBEI) or an identification number provided by Deutsche Börse Group (DBAG). The latter may be entered only if the party subject to the reporting requirement has neither a depository bank code nor a German bank code nor a member ID code of an electronic stock exchange trading system.

Type of reporting requirement	Length of field		Explanation
	Digits	Field type	
K	4	numerical	Depository bank code or broker EDP code
B	8	numerical	German bank code
M	5	alpha-numerical	Member ID code of an electronic stock exchange trading system
D	8	numerical	DBAG identification number
W	8	numerical	BaFin identification number
F	11	alpha-numerical	BIC
I	10	alpha-numerical	IBEI

Technical description			
Reference	Dimension	Format	Type of entry
1	A 1		W = BaFin identification number K = depository bank code or broker EDP code B = German bank code M = member ID code of an electronic stock exchange trading system D = DBAG identification number F = BIC I = IBEI

Field No.	Title	
2	**Identification of the party subject to the reporting requirement**	

Field for entering the identification itself, depending on the type of identification of the party subject to the reporting requirement (see previous field for more detailed information).

Technical description			
Reference	Dimension	Format	Type of entry
2	N 8 N 4 N 8 A 5 N 8 A 11 A 10		(if field 1 = W) (if field 1 = K) (if field 1 = B) (if field 1 = M) (if field 1 = D) (if field 1 = F) (if field 1 = I)

Field No.	Title	
3	**Type of identification (customer)**	

Field for identifying the customer on whose behalf the reported purchase or sale has been effected. The customer specified here has carried out the reported transaction type (see field 17). The field does not need to be completed for own-account transactions of banks.

The customer is identified through the BaFin identification number, the four-digit depository bank

code (*Kassenvereinsnummer* – KVN) or the broker EDP code, the German bank code (*Bankleitzahl* – BLZ), the member ID code of an electronic stock exchange trading system, the Bank Identifier Code (BIC), the International Business Entity Identifier (IBEI), a unique customer or securities account identification number (in case of customers not subject to the reporting requirement) or through an identification number provided by Deutsche Börse Group (DBAG). The latter may be entered only if the party subject to the reporting requirement has neither a depository bank code nor a German bank code nor a member ID code of an electronic stock exchange trading system.

Type of reporting requirement	Length of field		Explanation
	Digits	Field type	
K	4	numerical	Depository bank code or broker EDP code
B	8	numerical	German bank code
M	5	alpha-numerical	Member ID code of an electronic stock exchange trading system
D	8	numerical	DBAG identification number
W	8	numerical	BaFin identification number
F	11	alpha-numerical	BIC
I	10	alpha-numerical	IBEI
R	8	alpha-numerical	Securities account identification number
S	8	alpha-numerical	Securities account identification number in case party placing the order is not the securities account holder
U	8	alpha-numerical	Customer identification number
V	8	alpha-numerical	Customer identification number in case party placing the order is not the securities account holder

Technical description			
Reference	Dimension	Format	Type of entry
3	A 1		W = BaFin identification number K = Depository bank code or broker EDP code B = German bank code M = Member ID code of an electronic stock exchange trading system F = BIC I = IBEI D = DBAG identification number R = Securities account identification number S = Securities account identification number in case party placing the order is not the securities account holder U = Customer identification number V = Customer identification number in case party placing the order is not the securities account holder

Field No.	Title	
4	**Identification (customer)**	

Field for entering the customer's identification in accordance with the entry made in the field "Type of identification (customer)". In case of aggregated reports filed in accordance with section 16 of the WpHMV, "SAMMELID" must be stated;in case of reports filed by foreign parties on behalf of foreign customers who are not subject to the reporting requirement, "AUSLAND" must be stated.

Technical description			
Reference	Dimension	Format	Type of entry
4	N 8 N 4 N 8 A 5 N 8 A 11 A 10		(if field 3 = W) (if field 3 = K) (if field 3 = B) (if field 3 = M) (if field 3 = D) (if field 3 = F) (if field 3 = I)

Field No.	Title	
5	**Type of identification (broker)**	

Field for entering the German broker who has arranged the transaction. The institution subject to the reporting requirement is identified through the BaFin identification number, the BIC, the IBEI or the four-digit depository bank code or the broker EDP code.

Type of reporting requirement	Length of field		Explanation
	Digits	Field type	
W	8	numerical	BaFin identification number
K	4	numerical	Depository bank code or broker EDP code
F	11	alpha-numerical	BIC
I	10	alpha-numerical	IBEI

Technical description			
Reference	Dimension	Format	Type of entry
5	A 1		W = BaFin identification number K = Depository bank code F = BIC I = IBEI

Field No.	Title	
6	**Identification (broker)**	

Field for entering the identification in accordance with the field "Type of identification (broker)" (for details see previous field).

Technical description			
Reference	Dimension	Format	Type of entry
6	N 8 N 4 A 11 A 10		(if field 5 = W) (if field 5 = K) (if field 5 = F) (if field 5 = I)

Field No.	Title	
7	**Type of identification (counterparty)**	

The fields "Type of identification (counterparty)" and "Identification (counterparty)" provide information about the counterparty if the counterparty is subject to the reporting requirement. These fields serve to identify the counterparty for the reported transaction type.

Any party subject to the reporting requirement may, as a rule, act as counterparty. The field must not be completed in case of transactions arranged by a German stock exchange broker.

The counterparty must be identified by means of the BaFin identification number, the four-digit depository bank code (*Kassenvereinsnummer* – KVN) or the broker EDP code, the German bank code (*Bankleitzahl* – BLZ), the member ID code of an electronic stock exchange trading system, the BIC, the IBEI or by means of an identification number provided by Deutsche Börse Group (DBAG). The latter may be entered only if the customer has neither a depository bank code nor a German bank code nor a member ID code of an electronic stock exchange trading system.

Type of reporting requirement	Length of field		Explanation
	Digits	Field type	
K	4	numerical	Depository bank code or broker EDP code
B	8	numerical	German bank code
M	5	alpha-numerical	Member ID code of an electronic stock exchange trading system
D	8	numerical	DBAG identification number (digits 1 and 2: `99` digits 3 to 8: international identification number of Clearstream Banking AG)
W	8	numerical	BaFin identification number
F	11	alpha-numerical	BIC
I	10	alpha-numerical	IBEI

Technical description			
Reference	Dimension	Format	Type of entry
7	A 34		W = BaFin identification number K = Depository bank code B = German bank code M = Member ID code of an electronic stock exchange trading system D = DBAG identification number F = BIC I = IBEI

Field No.	Title	
8	**Identification (counterparty)**	

This field must be completed in accordance with the explanations provided under "Type of identification (counterparty)".

	Technical description		

Reference	Dimension	Format	Type of entry
8	N 8 N 4 N 8 A 5 N 8 A 11 A 10		(if field 7 = W) (if field 7 = K) (if field 7 = B) (if field 7 = M) (if field 7 = D) (if field 7 = F) (if field 7 = I)

Field No.	Title	
9	**Type of identification (first intermediary)**	

The fields "Type of identification (first intermediary)" and "Identification (first intermediary)" refer to the first intermediary and shall be used when stating in a single report a commission business involving more than one intermediary. If the intermediary executes the transaction on a German stock exchange the reporting institutions are obliged to identify the intermediary by means of the depository bank code of the respective venue on which the transaction is executed.

The intermediary must be identified by means of the BaFin identification number, the four-digit depository bank code (*Kassenvereinsnummer* – KVN) or the broker EDP code, the German bank code (*Bankleitzahl* – BLZ), the BIC, the IBEI, the member ID code of an electronic stock exchange trading system or by means of an identification number provided by Deutsche Börse Group (DBAG). The latter may be entered only if the customer has neither a depository bank code nor a German bank code nor a member ID code of an electronic stock exchange trading system.

Type of reporting requirement	Length of field		Explanation
	Digits	Field type	
K	4	numerical	Depository bank code or broker EDP code
B	8	numerical	German bank code
M	5	alpha-numerical	Member ID code of an electronic stock exchange trading system
D	8	numerical	DBAG identification number (digits 1 and 2: `99` digits 3 to 8: international identification number of Clearstream Banking AG)
W	8	numerical	BaFin identification number
F	11	alpha-numerical	BIC
I	10	alpha-numerical	IBEI

Technical description			
Reference	Dimension	Format	Type of entry
9	A 1		W = BaFin identification number K = Depository bank code B = German bank code M = Member ID code of an electronic stock exchange trading system D = DBAG identification number F = BIC I = IBEI

Field No.	Title	
10	**Identification (first intermediary)**	

This field must be completed in accordance with the data entered into the field "Type of identification (first intermediary)".

Technical description			
Reference	Dimension	Format	Type of entry
10	N 8 N 4 N 8 A 5 N 8 A 11 A 10		(if field 9 = W) (if field 9 = K) (if field 9 = B) (if field 9 = M) (if field 9 = D) (if field 9 = F) (if field 9 = I)

Field No.	Title	
11	**Type of identification (second intermediary)**	

The fields "Type of identification (second intermediary)" and „Identification (second Intermediary)" refer to the second intermediary and shall be used to comprise in a single report a commission business involving more than one intermediary. If the intermediary executes the transaction on a German stock exchange the reporting institutions are obliged to identify the intermediary through the depository bank code of the respective venue on which the transaction is executed.

The second intermediary is to be stated only if a first intermediary has been entered in field no. 9.

The second intermediary must be identified by means of the BaFin identification number, the four-digit depository bank code or the broker EDP code, the German bank code, the member ID code of an electronic stock exchange trading system, the BIC, the IBEI or by means of an identification number provided by Deutsche Börse Group (DBAG). The latter may be entered only if the customer has neither a depository bank code nor a German bank code nor a member ID code of an electronic stock exchange trading system.

Type of reporting requirement	Length of field		Explanation
	Digits	Field type	
K	4	numerical	Depository bank code or broker EDP code
B	8	numerical	German bank code
M	5	alpha-numerical	Member ID code of an electronic stock exchange trading system
D	8	numerical	DBAG identification number (digits 1 and 2: `99` digits 3 to 8: international identification number of Clearstream Banking AG)
W	8	numerical	BaFin identification number
F	11	alpha-numerical	BIC
I	10	alpha-numerical	IBEI

Technical description			
Reference	Dimension	Format	Type of entry
11	A 1		W = BaFin identification number K = Depository bank code or broker EDP code B = German bank code M = Member ID code of an electronic stock exchange trading system D = DBAG identification number F = BIC I = IBEI

Field No.	Title	
12	**Identification (second intermediary)**	

This field must be completed in accordance with the data entered into the field "Type of identification (second intermediary)".

Technical description			
Reference	Dimension	Format	Type of entry
12	N 8 N 4 N 8 A 5 N 8 A 11 A 10		(if field 11 = W) (if field 11 = K) (if field 11 = B) (if field 11 = M) (if field 11 = D) (if field 11 = F) (if field 11 = I)

Field No.	Title	
13	**Date of transaction**	

Field for entering the date of the transaction.

Technical description			
Reference	Dimension	Format	Type of entry
13	N 8	YYYYMMDD	(date)

Field No.	Title	
14	**Time of transaction**	

Field for entering the time of the transaction in accordance with the entry made in the field "Date of transaction".

Technical description			
Reference	Dimension	Format	Type of entry
14	N 6	HHMMSS	(CET/CEST)

Field No.	Title	
15	**Internal reference number**	

Field for entering an internal reference number assigned by the party subject to the reporting requirement in order to provide the unique identification required by law. The number will be used to track the transaction at the party subject to

the reporting requirement in the event that any investigations need to be conducted.

Technical description			
Reference	Dimension	Format	Type of entry
15	A 33		(ANSI characters)

Field No.	Title	
16	**Reference to stock exchange transaction**	

No data must be entered into this field.

Technical description			
Reference	Dimension	Format	Type of entry
16			(blank)

Field No.	Title	
17	**Transaction type**	

The transaction type indicates whether the transaction was a buy or a sell. Please use "K" for "Buy" and "V" for "Sell".

Technical description			
Reference	Dimension	Format	Type of entry
17	A 1		K = Buy V = Sell

Field No.	Title	
18	**Type of transaction/transaction code**	

The parties subject to the reporting requirement shall use this field for explaining particular features of the reported data. Deutsche Börse Group reports the transaction code used in its systems.

Technical description			
Reference	Dimension	Format	Type of entry
18	N 2		1 = gross settlement 3 = aggregation of transactions 4 = NH order or transaction code for reports filed by Deutsche Börse Group

Field No.	Title	
19	**Own holdings**	

This fields indicates whether or not the transaction concerns own holdings.

Technical description			
Reference	Dimension	Format	Type of entry
19	A 1		J = own holdings are concerned N = own holdings are not concerned

Field No.	Title	
20	**Type of securities transaction**	

This fields provides information on the type of the reported securities transaction, i.e. whether it was carried out on behalf of a customer or on own account.

The following relationship exists between "Own holdings" and "Type of securities transaction":

"Type of securities transaction" = "K"
"Own holdings" = "J" or "N"

"Type of securities transaction" = "E"
"Own holdings" ="J"

Technical description			
Reference	Dimension	Format	Type of entry
20	A 1		K = customer transaction E = own-account transaction

Field No.	Title	
21	**Indication of exchange price**	

This field indicates whether the transaction was concluded at an exchange price within the meaning of section 24 of the German Exchange Act (*Börsengesetz* – BörsG) or not.

Technical description			
Reference	Dimension	Format	Type of entry
21	A 1		J = exchange price N = no exchange price

Field No.	Title	
22	**Country of transaction**	

Field for entering the country in which the transaction was executed. This information is to be entered only if it is not possible to complete field no. 23.

Technical description			
Reference	Dimension	Format	Type of entry
22	A 2		ISO 3166

Field No.	Title	
23	**Trading venue**	

Field for entering the trading venue where the transaction was executed (ISO 10383 – Market Identifier Codes). Trading platforms of internalisers are to be identified through the BIC of the operator. Off-exchange transactions are to be reported using the code "XOFF".

Technical description			
Reference	Dimension	Format	Type of entry
23	A 11		(ISO 10383) or BIC of the internaliser or "XOFF"

Field No.	Title	
24	**Securities account currency**	

The securities account currency (the units or currency in which the securities concerned were traded) specifies the quantity and is independent of the units or currencies in which the securities concerned are quoted. The securities account currency may be shares, as is usually the case for stock, or contracts, as is usually the case for derivatives.

Technical description			
Reference	Dimension	Format	Type of entry
24	A 3		ISO 4217

Field No.	Title	
25	**Quantity**	

Field for entering the quantity of the order or transaction.

The field "Quotation type" specifies whether the quantity refers to the number of units, the nominal value denominated in euros, dollars, etc., or to the number of contracts.

Technical description			
Reference	Dimension	Format	Type of entry
25	N 16	10.4 / 12.3 / 14.0	(amount)

Field No.	Title	
26	**Currency of the price (trading currency)**	

The trading currency entered here defines the currency in which the transaction price specified in field no. 27 is expressed.

Technical description			
Reference	Dimension	Format	Type of entry
26	A 3		ISO 4217

Field No.	Title	
27	**Transaction price**	

The transaction price stated must refer to the transaction being reported.

Please note that none of the currencies stated in the report needs to be identical with the settlement currency, which is not required to be reported.

Technical description			
Reference	Dimension	Format	Type of entry
27	N 18	10.7	(amount)

Field No.	Title	
28	**Current issuer's code**	

No data must be entered into this field.

Technical description			
Reference	Dimension	Format	Type of entry
28			(blank)

Field No.	Title	
29	**Original issuer's code**	

No data must be entered into this field.

Technical description			
Reference	Dimension	Format	Type of entry
29			(blank)

Field No.	Title	
30	**Type of security**	

Please enter the CFI code.

Technical description			
Reference	Dimension	Format	Type of entry
30	A 6		ISO 10962

Field No.	Title	
31	**International Securities Identification Number (ISIN)**	

This field contains the International Securities
Identification Number (ISIN) of the traded security
or, where available, of the derivative.

Technical description			
Reference	Dimension	Format	Type of entry
31	A 12	AANNNNNNNNNN	(according to ISIN)

Field No.	Title	
32	**Country/derivatives code**	

This field is for entering the code designating the country of origin of the securities identification number. In the case of derivatives that are identified by the product code, please enter "XP".

Technical description			
Reference	Dimension	Format	Type of entry
32	A 2		ISO 3166

Field No.	Title	
33	**German Securities Identification Number (WKN)**	

As an alternative to the ISIN, the traded security may also be specified by means of the German Securities Identification Number (*Wertpapierkennnummer* – WKN) or another national identification number. The security is not subject to the reporting requirement if investigations carried out by the party subject to the reporting requirement reveal that no national identification number is available.

The identification number is to be entered in accordance with the entry made in the field "Country/derivatives code". It is not permitted to enter an in-house identification number.

Technical description			
Reference	Dimension	Format	Type of entry
33	A 12		(German WKN, national identification number)

Field No.	Title	Label
34	**Main WKN**	

No data must be entered into this field.

Technical description			
Reference	Dimension	Format	Type of entry
34	N 6		(blank)

Field No.	Title	
35	**Designation of security**	

Field for entering an appropriate designation of the security which is also used for general trading purposes.

Technical description			
Reference	Dimension	Format	Type of entry
35	A 70		(ANSI character set)

Field No.	Title	
36	**Quotation type**	

The quotation type specifies the manner in which the securities concerned are quoted (units, percentages, etc.).

Technical description			
Reference	Dimension	Format	Type of entry
36	N 1		1 = units 2 = per cent 3 = per thousand 4 = points 9 = other

Field No.	Title	
37	**Interest rate**	

No data must be entered into this field.

Technical description			
Reference	Dimension	Format	Type of entry
37	N 10	2.7	(blank)

Field No.	Title	
38	Final maturity date	

No data must be entered into this field.

Technical description			
Reference	Dimension	Format	Type of entry
38			(blank)

Field No.	Title	
39	Type of derivative	

Field for entering the type of the traded derivative.

Technical description			
Reference	Dimension	Format	Type of entry
39	A 1		C = Call
			P = Put
			F = Future

Field No.	Title	
40	Type of identification of the underlying instrument	

This field is for entering the securities identification number of the underlying instrument. It shall contain the code of the country of origin of the securities identification number.

Technical description			
Reference	Dimension	Format	Type of entry
40	A 2		ISO 3166 in case of national identification number

Field No.	Title	
41	**Identification of the underlying instrument**	

This field is for entering either the ISIN or a national identification number.

Technical description			
Reference	Dimension	Format	Type of entry
41	A 12		(ISIN, German WKN of the underlying instrument, or blank)

Field No.	Title	
42	**Price multiplier**	

The price multiplier is to be entered only for derivatives transactions and shall specify the number of units represented by one contract in accordance with the product specifications of the stock exchange.

Technical description			
Reference	Dimension	Format	Type of entry
42	N 18	10.7	(multiplier)

Field No.	Title	
43	**Version**	

No data must be entered into this field.

Technical description			
Reference	Dimension	Format	Type of entry
43			(blank)

Field No.	Title	
44	**Currency of the strike price of the option**	

The currency of the strike price of the option
specifies the figure entered in field no. 45 "Strike
price of the option".

Technical description			
Reference	Dimension	Format	Type of entry
44	A 3		ISO 4217

Field No.	Title	
45	**Strike price of the option**	

With call and put options it is mandatory to enter the
strike price, which completes the description of the
traded series.

Technical description			
Reference	Dimension	Format	Type of entry
45	N 18	10.7	(amount)

Field No.	Title	
46	**Quotation type of the strike price**	

The quotation type provides further information on
the strike price.

25

Technical description			
Reference	Dimension	Format	Type of entry
46	N 1		1 = units 2 = per cent 3 = per thousand 4 = points 9 = other

Field No.	Title	
47	**Maturity date of the derivative**	

The maturity date of the derivative is to be entered here in accordance with the product specifications of the respective stock exchange.

Technical description			
Reference	Dimension	Format	Type of entry
47	N 8	YYYYMMDD	(date)

Field No.	Title	
48	**Cancellation date**	

(see section 11 sentence 1 of the WpHMV)

Technical description			
Reference	Dimension	Format	Type of entry
48	N 8	YYYYMMDD	(date)

Field No.	Title	Label
49	**Type of report**	

No data must be entered into this field.

Technical description			
Reference	Dimension	Format	Type of entry
49	A 1		(blank)

Field No.	Title	
50	**Revised report**	

(see section 11 sentences 2 and 3 of the WpHMV)

Technical description			
Reference	Dimension	Format	Type of entry
50	A 1		A = previously reported transaction N = default

Field No.	Title	
51	**Value date**	

The value date of a securities transaction is the date for which the money settlement has been agreed.

This field also provides information in cases where a particular value date accounts for a price that deviates substantially from the market price (as is the case e.g. with futures and options).

Technical description			
Reference	Dimension	Format	Type of entry
51	N 8	YYYYMMDD	(date)

Field No.	Title	
52	**Data processing centre – file transfer**	

This field is for identifying the source of the report. Parties subject to the reporting requirement using the mailbox procedure shall enter "MBOX". If the file

is transmitted via a fixed line the entry shall be made
using the ID agreed with BaFin.

Technical description			
Reference	Dimension	Format	Type of entry
52	A 5		(ID) = ID agreed with BaFin e.g. MBOX = direct notifier; DWZA = reports submitted via DBAG; DWZB = brokerage XONTRO; DWZD = domestic clearing house

Field No.	Title	
53	**Preparation date**	

No data must be entered into this field.

Technical description			
Reference	Dimension	Format	Type of entry
53			(blank)

Field No.	Title	
54	**Internal serial number**	

This field requires a serial numbering for each day
and reporting party, starting with "1".

Technical description			
Reference	Dimension	Format	Type of entry
54	N 6		Serial number for each day and reporting party

Field No.	Title	
55	**Address of the reporting party**	

Field for entering the identification of the party subject to the reporting requirement in accordance with the entry made in the field "Identification of the party subject to the reporting requirement".

This field is generated automatically during the SWIFT data transfer. It contains the SWIFT address of the reporting party.

Technical description			
Reference	Dimension	Format	Type of entry
55	A 12		(ID of the reporting party) File transfer = SWIFT address Dialog = existing depository bank code

Field No.	Title	
56	**Date of receipt**	

No data must be entered into this field.

Technical description			
Reference	Dimension	Format	Type of entry
56			(blank)

Field No.	Title	
57	**Time of receipt**	

No data must be entered into this field.

Technical description			
Reference	Dimension	Format	Type of entry
57			(blank)

Field No.	Title	Label
58	**Original DBAG reference number**	

The entry made in this field makes it possible to track a transaction among brokers in the course of which reference numbers have changed.

Should the reference number change in the course of a transaction, i.e. because a name-to-follow transaction (*Aufgabegeschäft*) has been passed on, this field must contain the original reference number.

This field is relevant only if a broker passes on or closes a name-to-follow transaction.

Technical description			
Reference	Dimension	Format	Type of entry
58	A 16		Numerical code of the German exchanges that use the trading floor system (ISO 10383) Date to be entered as YYMMDD Full figures required

Field No.	Title	
59	**Code for name-to-follow transaction (*Aufgabegeschäft*)**	

Field for indicating and classifying transactions by a broker where the designation of the counterparty is deferred for a specific period (*Aufgabegeschäft*).

This field shall contain the broker's code for such name-to-follow transactions.

Technical description			
Reference	Dimension	Format	Type of entry
59	A 1		0 = counterparty has been designated 1 = name-to-follow transaction 3 = closing of a name-to-follow transaction 4 = passing on of name-to-follow transaction

Field No.	Title	
60	**Broker-specific identification mark**	

This field contains additional information about the brokered transaction.

Field for entering the broker-specific identification mark contained in the XONTRO brokerage report.

Technical description			
Reference	Dimension	Format	Type of entry
60	A 1		(blank) = transaction D = cancellation E = cancellation of a name-to-follow transaction (*Aufgabegeschäft*) F = information about cancellation of a transaction between brokers (*HuM-Geschäft*) L = compulsory name-to-follow transaction/compulsory passing on of a name-to-follow transaction (counterparty = bank) R = cancellation: compulsory name-to-follow transaction/ compulsory passing on of a name-to-follow transaction (counterparty = bank)

Field No.	Title	Label
61	**Date of the last change**	

No data must be entered into this field.

Technical description			
Reference	Dimension	Format	Type of entry
61			(blank)