

# **T7 Release 10.1**

## **XML Report Reference Manual**

### **Simulation**

#### **101.2.3**

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## **1 Introduction**

This document describes all the reports based on T7 trading data for both the Cash and Derivatives markets.

This document is intended for the staff dealing with reports. The purpose of the XML Report Reference Manual is

- . to explain the content of the reports, and
- . to describe each report in detail

Apart from the detailed description of the XML reports this document also contains additional information related to generic text reports.

In addition to the trading reports, this document also contains fees related reports for the Cash Markets. Eurex participants need to refer to the clearing documentation for fees and clearing related reports. For Eurex the clearing documentation is published on the Eurex Clearing webpage: [www.eurexclearing.com](http://www.eurexclearing.com)

Please note that all reports are provided exclusively via the Common Report Engine.

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## 2 XML Trading Reports Concepts

In this chapter the main concepts of the XML Reports offered by T7 are explained.

### 2.1 XML Report Layout

The XML report layout consists of the basic elements *structures*, *structure members*, and *data types*.

#### 2.1.1 Structures

*Structures* are ordered collections of structure members and may contain fields and/or substructures as members, forming a structure tree. On the top level (the root of each structure tree) there is the main report structure.

Most structures are defined as a part of one report. Structures used in several reports are called *common structures*.

Naming conventions for structures are:

<i>reportName</i>	Main structure of a report
<i>reportName***Grp</i>	Sub structure of a report
<i>reportName***KeyGrp</i>	Sub structure of a report which contains key fields

#### 2.1.2 Structure Members

A *structure member* is either a field or another (sub-)structure. A structure member may be enriched by attributes to define report specific properties.

Fields are defined by their data type and share the name of their data type. Substructures may occur once or multiple times in a structure. The name of a substructure member is equal to the substructure name.

Each field and structure occurs at a specific place in the sequence of fields in the substructure tree of a report. Substructure can represent an exception, in the sense that they can occur multiple times.

Structure members may be mandatory or optional. Optional members may be omitted in the XML report.

#### 2.1.3 Data Types

*Data types* describe context-independent properties of a field, like its format and length. The format of a data type may be alphanumeric, numeric, or signed numeric.

These properties are independent of the report where a field of this data type occurs. Since a field in a structure must have the same name as its data type, this implies that two fields with the same name always have the same data type.

#### 2.1.4 Rules for creating the XML Structure

##### 2.1.4.1 Main Report Structure

The report XML structure is enclosed in the tag

```

<rptName>
  <rptHeader>
    ...
  </rptHeader>
  <rptNameGrp>
    ...
  </rptNameGrp>
</rptName>

```

### 2.1.4.2 Substructures

Substructures are written to

```

<structureName>
  ...
</structureName>

```

The structure members occur in the sequence as they are defined in the XML report layout. Optional members may be omitted, if they contain no data.

In case of a multiple occurrence, the <structureName> element is repeated.

### 2.1.4.3 Field Values

Field values are written as

```
<fieldName>fieldValue</fieldName>
```

or, if no value is given for a mandatory field,

```
<fieldName/>
```

Optional fields are omitted if no value is given.

Alphanumeric field values are written to the XML report with their complete field length.

Examples:

```
<instNam>DBO</instNam>
```

```
<text>430-11172 </text>
```

Numeric values with precision 0 are written in the format DD...D without leading zeroes (D denotes a digit 0, 1, ..., 9).

Example:

```
<sumTrnLngQty>558</sumTrnLngQty>
```

Numeric values with precision > 0 are written in the format DD...D.D...D, where the number of trailing digits is given by the precision.

Example:

```
<valPerTick>1.0000</valPerTick>
```

Signed numeric values are prefixed with a plus ('+') or minus ('-') sign.

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Example:

```
<sumPrmVmarAmnt>-88880.00</sumPrmVmarAmnt>
```

## 2.1.5 Rules for Text Reports

The text reports created from the XML reports serve to display the contained data in a human readable format. Only the XML reports are suitable for automatic processing.

Any form of automatic text report processing is strictly not advisable, e.g. by parsing data from the text report content.

The following sections describe some generic rules how the layout of the text reports is determined from the XML report structure.

### 2.1.5.1 Generic Text Report Structure

The creation of generic text reports uses the following rules:

- The global layout of a generic text report is determined by the XML report data structure
- Data rows are shown in the sequence defined in the XML report
- Fields are shown in the sequence defined in the model
- Column widths are determined by the maximum of heading length and data field length
- Column headings are written into one line
- Spacing between columns is always one
- Underlines (indicating the column width) are provided for the field width of the first row
- Lines are wrapped, if they would be longer than 132 characters.
- Starting position for wrapped lines is one character indented from second field on the first line

### 2.1.5.2 Field Values

The display of field values adheres to the following rules:

- The field value display is determined by the field specific format, independent of the report context. (i.e., the same field has the same format in all reports)
- The field column heading is determined by the field, independent of the report context (i.e., the same field has the same column heading in all reports).
- Alphanumeric values are displayed left-aligned with the original value retrieved from the XML Report data
- Numeric values are displayed right-aligned according to their field specific display format.

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The specific rules for numeric values are

- The decimal separator is a point
- No leading zeroes are displayed
- All decimal digits given by the field precision are displayed (e.g. 1.200 for precision 3)
- Per Default "minus signs" are written as postfix of the number (e.g. 123.45-)
- It is possible to have a thousand separator for the text format (e.g. 12,345,678.90)

## 2.2 Common Report Engine

The Common Report Engine is the exclusive source for report files for participants. It is an FTP based on as SFTP report server that allows participants to easily retrieve all of their reports from single source.

All transactional and participant specific reports are available in a participant-specific directory structure. Non-transactional and non-participant specific reports and files are available in the public area. Such reports are tagged as **CRE Area : public** in this manual.

The Common Report Engine can be accessed via leased line connectivity or via the internet.

## 2.3 Product and Instrument Reference Data

T7 provides the product and instrument reference data on the T7 Reference Data Interface (T7 RDI) and in form of XML files as T7 Reference Data Files (T7 RDF), both in FIXML layout.

The T7 RDF files are available on the Common Report Engine (CRE) in the Public Area.

*T7 instrument specific information, such as ISIN, is present in Tag 455 <SecurityAltID> when Tag 456 <SecurityAltIDSource> has the value 4.*

*The Market and Reference Data Interfaces Manual available on the Eurex website, provides more details about the layout of the T7 RDI and T7 RDF messages.*

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### 3 Introduction to XML Reports

#### 3.1 XML Report Characteristics

The XML report descriptions contain the following information:

##### **Description**

A textual description of the functional contents of the report.

##### **Frequency**

The frequency or the specific events at which the report is created.

##### **Availability**

The group of members (e.g. all members, clearing members) to which the report is available.

Availability for “all members” indicates that this report is available to all the members whose data is present in these reports or the report do not contain member specific header.

##### **XML Report Structure**

A description of the composition of groups and tags that are used with the XML report. Underlined items represent groups; the contained tags are identified by indent level. Additional information is provided on the cardinality of subgroups. Please refer to *section 3.2* for a description of cardinalities.

##### **M/O**

A usage code to indicate whether a report tag is mandatory or optional. Please refer to *section 3.3* for a detailed description.

##### **Text Report Heading**

The heading of each tag when printed in a text report. The heading depends on the tag, but may be defined different in a specific report context. Tags bound together in a group may be concatenated under one heading.

If the text report heading is marked “(XML only)”, the tag content is not written into the text report.

##### **Text Report Structure**

A generic description of the layout that is used with the text report. Each text report field is printed once with his heading and the generic text format which is used to display the value. Alphanumeric values are filled up with X, according to the field length. Numeric values are filled up with 9, together with thousand separators, decimal points and signs if applicable. Please remark that the layout of text reports may be subject to change without further notice.



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### 3.2 Structure cardinality

Any substructure may be contained zero, one or multiple times in a structure.

The XML report descriptions contains a cardinality information for each structure in the form

structure

or

structure, repeated *cardinality* times:

Cardinality	Description
<i>(none)</i>	Substructure occurs exactly one time
<i>m</i>	Substructure occurs exactly <i>m</i> times
<i>m ... n</i>	Substructure occurs minimal <i>m</i> , maximal <i>n</i> times
<i>m ... variable</i>	Substructure occurs <i>m</i> to any number times

Table 3.1 - Structure Cardinality Descriptors

### 3.3 Usage Code

The XML report descriptions contain usage codes for each tag. These codes provide information on whether a tag is mandatory or optional. *Table 3.2* below lists all applicable usage codes and provides a description.

Usage Code	Explicit	Field Usage Description
m	mandatory	Tag occurs always (but may contain an empty string)
o	optional	Tag may be omitted

Table 3.2 - Field Usage Codes

### 3.4 Reports per T7 Trading Instance

For members trading on various the T7 instances, reports will be provided separately for each T7 instance.

The report ID and the report layout will be common. Reports can be distinguished by the corresponding T7 trading instance specific environment number in the report file name (e.g., “90” for T7 Production Standard, “60” for T7 Börse Frankfurt Production).

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## 4 XML Report Descriptions

The description of the XML Reports and Tags in this document is based on the configuration

CONFIG\_IDENTIFIER T7Rep 101.2.3  
 CONFIG\_DATE 2022-04-22 13:57

### 4.1 CB Clearing Position and Transactions

#### 4.1.1 CB042 Fee Per Executed Order

Description	<p>This report lists each transaction per Order ID, the fee of each executed order and the order volume. It is summed by instrument and account type.</p> <p>This report is sorted by trading currency, account type, instrument and fee type. For each instrument the totals are shown for actual payable fees. For each trading currency, converted into billing currency by the mentioned exchange rate, these totals are accumulated by instrument and account type of an exchange member. This report provides also a sum of order volume and number of orders.</p> <p>This report is available for Clearing Members listing an accumulation of the information of their non-clearing members.</p> <p>This report is available only for cash markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### cb042

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

cb042Grp, repeated 0 ... variable times:

##### cb042KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

cb042Grp1, repeated 1 ... variable times:

cb042KeyGrp1businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

cb042Grp2, repeated 1 ... variable times:

cb042KeyGrp2

currTypCod	m	Trading Currency
exchRat	m	Exchange Rate
billCurrTypCod	m	Billing Currency

cb042Grp3, repeated 1 ... variable times:

cb042KeyGrp3

acctTypGrp	m	Ac
------------	---	----

cb042Grp4, repeated 1 ... variable times:

cb042KeyGrp4

product	m	Prod
instrumentMnemonic	o	Instrument
isinCod	m	

cb042Rec, repeated 1 ... variable times:

ordrNo	m	Order No
versionNo	m	VNo
feeTypCod	m	FeeTyp
feeTypNam	m	FeeTypNam
user	m	Trader
trDay	m	Trad Day
tranFee	m	DlyFeePerOrdr
orderVol	m	OrderVol
addMembId	m	(XML only)
sumInstTranFee	m	Total Per Instrument:
sumInstOrdrVol	m	
sumAcctTrnFeeAmnt	m	Total Per Account Type:
sumAcctOrdrVol	m	
sumCurrTrnFee	m	Total Per Trading Currency (XXX) in EUR:
sumCurrOrdrVol	m	
sumMembTranFee	m	Total Fees Per Exchange Member:

sumMembOrdrVol	m	Total Volume Per Exchange Member:
sumMembOrdrQty	m	Total Number Of Orders Per Exchange Member:

**Text Report Structure**

Participant	Participant Long Name
-----	-----
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU	BU Long Name	BU Identifier
-----	-----	-----
XXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999

Trading Currency	Exchange Rate	Billing Currency Ac	Prod	Instrument
-----	-----	-----	-----	-----
XXX	9999999.999999999	XXX	XXX	XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX

Order No	WNo	FeeTyp	Trader	Trad Day	DlyFeePerOrdr	OrderVol
-----	-----	-----	-----	-----	-----	-----
XXXXXXXXXXXXXXXXXXXX	999	XXX	XXXXXXXXXXXX	XXXXXX	31-12-09	+999999999.99 XXXXXXXXXXXXXXX

Total Per Instrument: 999999999.99 9999999999.9999

Total Per Account Type: 999999999.99 9999999999.9999

Total Per Trading Currency (XXX) in EUR: 999999999.99 9999999999.9999

Total Fees Per Exchange Member: 999999999.99

Total Volume Per Exchange Member: 9999999999.9999

Total Number Of Orders Per Exchange Member: 999999999999

#### 4.1.2 CB050 Fee Overall Summary

Description	<p>This report shows the current and previous day's fees in the billing currency sorted by trading currency. In addition, it shows the fees produced currently, in the previous month and all together during the year.</p> <p>This report is available for Clearing Members listing an accumulation of the information of their non-clearing members.</p> <p>This report is available only for cash markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### cb050

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

cb050Grp, repeated 0 ... variable times:

##### cb050KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

cb050Grp1, repeated 1 ... variable times:

##### cb050KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

cb050Grp2, repeated 1 ... variable times:

##### cb050KeyGrp2

currTypCod	m	Trading Currency
billCurrTypCod	m	Billing Currency

cb050Grp3, repeated 1 ... variable times:

cb050KeyGrp3

acctTypGrp	m	Ac
------------	---	----

cb050Grp4, repeated 1 ... variable times:

cb050KeyGrp4

product	m	Prod
instrumentMnemonic	o	Instrument
isinCod	m	

cb050Rec, repeated 1 ... variable times:

feeTypCod	m	FeeTyp
feeTypNam	m	FeeTypNam
feePrvDayAmnt	m	FeePrevDayAmnt
feeCrtDayAmnt	m	FeeCrtDayAmnt
feeCrtMthAmnt	m	FeeCrtMthBal
feePrvMthAmnt	m	FeePrvMthBal
feeYtdAmnt	m	FeeYtdBal

sumInstMembFeePrvDayAmnt	m	Total Trans Fees Per Instrument:
--------------------------	---	----------------------------------

sumInstMembFeeCrtDayAmnt	m	
--------------------------	---	--

sumInstMembFeeCrtMthAmnt	m	
--------------------------	---	--

sumInstMembFeePrvMthAmnt	m	
--------------------------	---	--

sumInstMembFeeYtdAmnt	m	
-----------------------	---	--

sumAcctFeePrvDayAmnt	m	Total Fees Per Account:
----------------------	---	-------------------------

sumAcctFeeCrtDayAmnt	m	
----------------------	---	--

sumAcctFeeCrtMthAmnt	m	
----------------------	---	--

sumAcctFeePrvMthAmnt	m	
----------------------	---	--

sumAcctFeeYtdAmnt	m	
-------------------	---	--

sumCurrFeePrvDayAmnt	m	Total Fees Per Trading Currency(XXX) in EUR:
----------------------	---	--

sumCurrFeeCrtDayAmnt	m	
----------------------	---	--

sumCurrFeeCrtMthAmnt	m	
----------------------	---	--

sumCurrFeePrvMthAmnt	m	
----------------------	---	--

sumCurrFeeYtdAmnt	m	
-------------------	---	--

sumMembFeePrvDayAmnt	m	Total Fees Per Exchange Member:
----------------------	---	---------------------------------

sumMembFeeCrtDayAmnt	m	
----------------------	---	--

sumMembFeeCrtMthAmnt	m	
----------------------	---	--

sumMembFeePrvMthAmnt	m	
----------------------	---	--

sumMembFeeYtdAmnt	m	
-------------------	---	--

**Text Report Structure**

Participant	Participant Long Name
-----	-----
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU	BU Long Name	BU Identifier
-----	-----	-----
XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999

Trading Currency	Billing Currency
-----	-----
XXX	XXX

Ac	Prod	Instrument	FeeTyp	FeeTypNam	FeePrevDayAmnt	FeeCrtDayAmnt	FeeCrtMthBal	FeePrvMthBal	FeeYtdBal
-----	-----	-----	-----	-----	-----	-----	-----	-----	-----
XXX	XXXXXXXXXXXX	XXXXXXXXXX	XXX	XXXXXXXXXXXX	99999999.99	99999999.99	99999999.99	99999999.99	99999999.99
Total Trans Fees Per Instrument:					99999999.99	99999999.99	99999999.99	99999999.99	99999999.99
Total Fees Per Account:					99999999.99	99999999.99	99999999.99	99999999.99	99999999.99
Total Fees Per Trading Currency(XXX) in EUR:					99999999.99	99999999.99	99999999.99	99999999.99	99999999.99
Total Fees Per Exchange Member:					99999999.99	99999999.99	99999999.99	99999999.99	99999999.99

### 4.1.3 CB060 Fee Statement

Description	<p>This report is produced at the end of the month and gives an overview on the current month's fees, order volume and order quantity.</p> <p>The generated fees are divided into types and shown by instrument and account type for each trading currency converted into billing currency per participant. This report provides also a sum of order volume and number of orders per participant.</p> <p>This report is available for Clearing Members listing an accumulation of the information of their non-clearing members.</p> <p>This report is available only for cash markets.</p>
Frequency	Monthly.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### cb060

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

cb060Grp, repeated 0 ... variable times:

##### cb060KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

cb060Grp1, repeated 1 ... variable times:

##### cb060KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

cb060Grp2, repeated 1 ... variable times:

##### cb060KeyGrp2

currTypCod	m	Trading Currency
------------	---	------------------



billCurrTypCod	m	Billing Currency
<u>cb060Grp3</u> , repeated 1 ... variable times:		
<u>cb060KeyGrp3</u>		
acctTypGrp	m	Ac
<u>cb060Grp4</u> , repeated 1 ... variable times:		
<u>cb060KeyGrp4</u>		
product	m	Prod
instrumentMnemonic	o	Instrument
isinCod	m	
<u>cb060Rec</u> , repeated 1 ... variable times:		
feeTypCod	m	FeeTyp
feeTypNam	m	FeeTypNam
feeCrtMthBal	m	FeeCrtMthBal
orderVol	m	OrderVol
ordrQty1	m	OrderQuant
sumInstIsinFeeCrtMthBal	m	Total Per Instrument:
sumInstOrdrVol	m	
sumInstOrdrQty	m	
sumAcctFeeCrtMthBal	m	Total Per Account:
sumAcctOrdrVol	m	
sumAcctOrdrQty	m	
sumCurrFeeCrtMthBal	m	Total Per Trading Currency (XXX) in EUR:
sumCurrOrdrVol	m	
sumCurrOrdrQty	m	
sumMembFeeCrtMthBal	m	Total Per Exchange Member:
sumMembOrdrVol	m	Total Volume Per Exchange Member:
sumMembOrdrQty	m	Total Number of Orders Per Exchange Member:
sumHseFeeCrtMthBal	o	Total All Exchange Members:
sumHseOrdrVol	o	
sumHseOrdrQty	o	

**Text Report Structure**

Participant Participant Long Name

XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU BU Long Name BU Identifier Trading Currency Billing Currency

XX 999999 XXX XXX

Ac Prod Instrument FeeTyp FeeTypNam FeeCrtMthBal OrderVol OrderQuant

XXX XXXXXXXXXXXXX XXXXXXXXXXX XXXXXXXXXXX XXX XXXXXXXXXXXXXXX 999999999999.99 XXXXXXXXXXXXXXX 999999999999

Total Per Instrument: 999999999999.99 9999999999.9999 999999999999

Total Per Account: 999999999999.99 9999999999.9999 999999999999

Total Per Trading Currency (XXX) in EUR: 999999999999.99 9999999999.9999 999999999999

Total Per Exchange Member: 999999999999.99

Total Volume Per Exchange Member: 9999999999.9999

Total Number of Orders Per Exchange Member: 999999999999

Total All Exchange Members: 999999999999.99 9999999999.9999 999999999999.9999

#### 4.1.4 CB062 Designated Sponsor Refund

Description	This report lists the monthly Designated Sponsor refund per order. The totals are sorted by instrument,market group and participant. This report is available only for cash markets.
Frequency	Monthly.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### cb062

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

cb062Grp, repeated 0 ... variable times:

##### cb062KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

cb062Grp1, repeated 1 ... variable times:

##### cb062KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

cb062Grp2, repeated 1 ... variable times:

##### cb062KeyGrp2

currTypCod	m	Trading Currency
billCurrTypCod	m	Billing Currency

cb062Grp3, repeated 1 ... variable times:

##### cb062KeyGrp3

mktGrpNam	m	MktGrp
-----------	---	--------

cb062Grp4, repeated 1 ... variable times:

cb062KeyGrp4

product	m	Prod
instrumentMnemonic	o	Instrument
isinCod	m	

cb062Rec, repeated 1 ... variable times:

ordrNo	m	OrdNo
versionNo	m	VerNo
quoInd	m	Q/O
aggrOrgFlg	m	A/O
user	m	Trader
kindOfDepo	m	DepTyp
ordrMktVal	m	OMV
trdQty	m	Trades
trdFeeAmnt	m	DlyFeePerOrd
refFeeAmnt	m	Refund
sumInstQtRefAmnt	m	Total Quote Refund Per Instrument:
sumInstOrdTrdFee	m	Total Order Refund Per Instrument:
sumInstOrdRefAmnt	m	
sumInstDsRefAmnt	m	Total DS Refund Per Instrument:
sumMktGrpRefAmnt	m	Total DS Refund Per Market Group:

sumMembExchFeeGrp, repeated 1 ... variable times:sumMembExchFeeRec, repeated 1 ... variable times:

billCurrTypCod	m	Currency
sumMembExcRefAmnt	o	Total Per Exchange Member in EUR:

**Text Report Structure**

Participant            Participant Long Name  
-----  
XXXXX    XXX

BU                    BU Long Name            BU Identifier  
-----  
XX    999999

Trading Currency Billing Currency MktGrp  
-----  
XXX                    XXX                    XXXXXXXX

Prod    Instrument  
-----  
XXXXXXXXXXXX XXXXXXXX XXXXXXXXXX

OrdNo	VerNo	Q/O	A/O	Trader	DepTyp	OMV	Trades	DlyFeePerOrdr	Refund
XXXXXXXXXXXXXXXXXXXX	999	X	X	XXXXXX	XXX	+999999999.99	999999999.9999	+999999999.99	+999999999.99
Total Quote Refund Per Instrument:									+999999999.99
Total Order Refund Per Instrument:								+999999999.99	+999999999.99
Total DS Refund Per Instrument:									+999999999.99
Total DS Refund Per Market Group:									+999999999.99
Currency XXX									+999999999.99

#### 4.1.5 CB068 Transaction Overview

Description	<p>This report provides participants information of different types of transactions (addition, modification or deletion) of orders and quotes performed.</p> <p>The first part of the report contains a participant specific summary of generated transactions per transaction group and instrument. The second part of the report shows the number of transactions per transaction group for every session of the participant. The third part of the report shows the number of transactions per transaction group sorted by the participant's user.</p> <p>This report is available only for cash markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### cb068

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

cb068Grp, repeated 0 ... variable times:

##### cb068KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

cb068Grp1, repeated 0 ... variable times:

##### cb068KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

cb068Grp1Inst, repeated 0 ... variable times:

dscr1	m
-------	---

cb068InstRec, repeated 0 ... variable times:

instrumentMnemonic	o	Instrument
--------------------	---	------------

mktGrpNam	m	MktGrp
acctTypGrp	m	Ac
ordrQty1	m	Ordr
quotQty	m	Quo
totQty	m	Tot
sumMembOrdrQty1	m	Total:
sumMembQuotQty	m	
sumMembTotQty	m	
<u>cb068Grp1Session</u> , repeated 0 ... variable times:		
dscr1	m	
<u>cb068SessionRec</u> , repeated 0 ... variable times:		
sessionId	m	Session
ordrQty1	m	Ordr
quotQty	m	Quo
totQty	m	Tot
sumMembOrdrQty1	m	Total:
sumMembQuotQty	m	
sumMembTotQty	m	
<u>cb068Grp1User</u> , repeated 0 ... variable times:		
dscr1	m	
<u>cb068Grp2User</u> , repeated 0 ... variable times:		
<u>cb068UserKeyGrp</u>		
user	m	Trader
<u>cb068UserRec</u> , repeated 1 ... variable times:		
txnCnt	m	NoOfTrn
instrumentMnemonic	o	Instrument
mktGrpNam	o	MktGrp
acctTypGrp	o	Ac
txnTypNam	m	Trn
sumUserTxnCnt	m	Trdr Tot:
sumMembTxnCnt	m	Total:





#### 4.1.6 CB069 Transaction Report

Description	This report provides Participants with detailed information about their product specific transactions, traded volume and ordered volume. This report is grouped into three parts. The first part provides the information on the number of transactions, ordered volume and traded volume per product per limit type. The second part provides additional granularity of session ID level to the information from the first part. The third part provides additional granularity of trader ID level to the information from the first part. The column 'User' lists trader IDs. For the limit type 'Standard', the values of traded volume and ordered volume are not measured separately. "n/a" stands for not available.  This report is available only for derivative markets.
Frequency	Daily (additional intra-day reports).
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### cb069

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

cb069Grp, repeated 0 ... variable times:

##### cb069KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

cb069ProdGrp, repeated 1 ... variable times:

##### cb069ProdRec, repeated 1 ... variable times:

product	m	Prod
limType	m	Limit Type
txnCnt	m	Transactions Count
orderVol	m	Ordered Volume
ordersCnt	m	Orders Count
trdCnt	m	Trades Count

trdVol	m	Traded Volume
<u>cb069BusUnitGrp</u> , repeated 1 ... variable times:		
<u>cb069BusUnitKeyGrp</u>		
<u>businessUnitGrp</u>		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
<u>cb069SessionGrp</u> , repeated 1 ... variable times:		
<u>cb069SessionRec</u> , repeated 1 ... variable times:		
sessionId	m	Session
product	m	Product
limType	m	Limit Type
txnCnt	m	Transactions Count
orderVol	m	Ordered Volume
ordersCnt	m	Orders Count
trdCnt	m	Trades Count
trdVol	m	Traded Volume
<u>cb069UserGrp</u> , repeated 1 ... variable times:		
<u>cb069UserKeyGrp</u>		
userId1	m	User
<u>cb069UserRec</u> , repeated 1 ... variable times:		
product	m	Product
limType	m	Limit Type
txnCnt	m	Transactions Count
orderVol	m	Ordered Volume
ordersCnt	m	Orders Count
trdCnt	m	Trades Count
trdVol	m	Traded Volume

**Text Report Structure**

Participant            Participant Long Name

-----  
XXXXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Prod    Limit Type    Transactions Count    Ordered Volume    Orders Count    Trades Count    Traded Volume  
-----  
XXXXXXXXXX    XXXXXXXX            999,999,999    XXXXXXXXXXXXXXXX    999999999999999    999999999999999    XXXXXXXXXXXXXXXX

BU                    BU Long Name            BU Identifier  
-----  
XXXXXXXXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX            999999

Session    Product    Limit Type    Transactions Count    Ordered Volume    Orders Count    Trades Count    Traded Volume  
-----  
999999999    XXXXXXXXXXXX    XXXXXXXX            999,999,999    XXXXXXXXXXXXXXXX    999999999999999    999999999999999    XXXXXXXXXXXXXXXX

User            Product    Limit Type    Transactions Count    Ordered Volume    Orders Count    Trades Count    Traded Volume  
-----  
XXXXXXXXXX    XXXXXXXXXXXX    XXXXXXXX            999,999,999    XXXXXXXXXXXXXXXX    999999999999999    999999999999999    XXXXXXXXXXXXXXXX

---

#### 4.1.7 CB080 Monthly Fee and Rebate Statement

Description	This monthly report provides at the end of the month an overview of all monthly fees and rebates/refunds for Cash Market for reconciling the invoice. This report is available for Clearing Members listing an accumulation of the information of their non-clearing members. This report is available only for cash markets.
Frequency	Monthly.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### cb080

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

cb080Grp, repeated 0 ... variable times:

##### cb080KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

cb080Grp1, repeated 0 ... variable times:

##### cb080KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

cb080Grp2, repeated 1 ... variable times:

##### cb080KeyGrp2

billCurrTypCod	m	Billing Currency
----------------	---	------------------

cb080Rec, repeated 1 ... variable times:

feeTypCod	o	FeeTyp
feeTypNam	o	FeeTypNam

etiCmlVol	o	Cumulated Vol
etiUnRebFee	o	Unrebated Fee
rebPrc	o	Reb
etiFeeReb	o	Lean Order Reb
etiFeeAftReb	o	Fee after Reb
feeAdj	o	Adjustment Type
feeAmnt	o	Amount
sumFeeAmnt	m	Total Fees:
sumRebFeeAmnt	m	Total Rebate/Refund:
sumFeeConnAmnt	m	Total Connections:
sumFeeAdjAmnt	m	Total Manual Fee Adjustments:
sumMembFeeAmnt	m	Total Over All Per Exchange Member:

---

**Text Report Structure**

Participant	Participant Long Name
-----	-----
XXXXX	XX

BU	BU Long Name	BU Identifier
-----	-----	-----
XXXXXXXX	XX	999999

Billing Currency  
-----  
XXX

Fees:  
-----

FeeTyp	FeeTypNam	Amount
-----	-----	-----
XXX	XXXXXXXXXXXXXXXXXX	99999999999.99
Total Fees:		99999999999.99

Rebates/Refunds:  
-----

Lean Order Rebate Details:

Cumulated Vol	Unrebated Fee	Reb	Lean Order Rebate	Fee after Reb
-----	-----	-----	-----	-----
99999999999999	99999999999.99	99%	-9999999999.99	99999999999.99

FeeTyp	FeeTypNam	Amount
-----	-----	-----
XXX	XXXXXXXXXXXXXXXXXX	-9999999999.99
Total Rebate/Refund:		-9999999999.99

Connections:  
-----

FeeTyp	FeeTypNam	Amount
-----	-----	-----
XXX	XXXXXXXXXXXXXXXXXX	-9999999999.99
Total Connections:		99999999999.99



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#### 4.1.8 CB142 Fee Per Executed Order T7 Boerse Frankfurt

Description	This report lists each transaction per order number, the transaction fee fix and variable and the trading fee fix and variable for each executed order and the order volume. It is summed by instrument, account type, trading currency, member and per user. It includes all fees resulting from OTC trades. It is available for each member on T7 Boerse Frankfurt.  This report is available only for cash markets.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### cb142

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

cb142Grp, repeated 0 ... variable times:

##### cb142KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

cb142Grp1, repeated 1 ... variable times:

##### cb142KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

cb142Grp2, repeated 1 ... variable times:

##### cb142KeyGrp2

user	m	User
------	---	------

cb142Grp3, repeated 1 ... variable times:

##### cb142KeyGrp3



currTypCod	m	Trading Currency
exchRat	m	Exchange Rate
billCurrTypCod	m	Billing Currency
<u>cb142Grp4</u> , repeated 1 ... variable times:		
<u>cb142KeyGrp4</u>		
acctTypGrp	m	Ac
<u>cb142Grp5</u> , repeated 1 ... variable times:		
<u>cb142KeyGrp5</u>		
<u>mnemIsin</u>		
product	m	Instrument
instrumentMnemonic	o	
isinCod	m	
<u>cb142Grp6</u> , repeated 1 ... variable times:		
<u>cb142KeyGrp6</u>		
ordrNo	o	OrdNo
versionNo	m	VNo
<u>cb142Rec</u> , repeated 1 ... variable times:		
usrOrdNum	o	(XML only)
feeTypCodAll	o	(XML only)
fixFee	o	TRF Fix
varFee	o	TRF Var
tranFeeFix	o	TAF Fix
tranFeeVar	o	TAF Var
trDay	m	Trad Day
orderVol	o	OrderVol
nomVal	o	Nominal
buyCod	o	(XML only)
ordrMktVal	o	(XML only)
addMembId	o	Info
sumInstFixFee	m	Total Per Instrument:
sumInstVarFee	m	
sumInstTranFeeFix	m	
sumInstTranFeeVar	m	
sumInstOrdVol	m	
sumInstNom	m	
sumAcctFixFee	m	Total Per Account Type:
sumAcctVarFee	m	
sumAcctTranFeeFix	m	
sumAcctTranFeeVar	m	
sumAcctOrdVol	m	

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sumAcctNom	m	
sumCurrFixFee	m	Total Per Trading Curr:
sumCurrVarFee	m	
sumCurrTranFeeFix	m	
sumCurrTranFeeVar	m	
sumCurrOrdrVol	m	
sumCurrNom	m	
sumUserFixFee	m	Total Per User in EUR:
sumUserVarFee	m	
sumUserTranFeeFix	m	
sumUserTranFeeVar	m	
sumUserOrdrVol	m	
sumUserNom	m	
sumUserOrdrQty	m	Total Number Of Orders Per User:
sumMembFixFee	m	Total Per Exchange Member:
sumMembVarFee	m	
sumMembTranFeeFix	m	
sumMembTranFeeVar	m	
sumMembOrdrVol	m	
sumMembNom	m	
sumMembOrdrQty	m	Total Number Of Orders Per Exchange Member:



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#### 4.1.9 CB150 Fee Overall Summary T7 Boerse Frankfurt

Description	<p>This report shows the current and previous day fees for transactions on T7 Boerse Frankfurt in the billing currency sorted by trading currency. In addition it provides members with the current month-to-date fee sum, the previous month fees and the current year-to-date fee sum.</p> <p>This report is available for Clearing Members listing an accumulation of the information of their non-clearing members.</p> <p>This report is available for each member on T7 Boerse Frankfurt.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### cb150

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

cb150Grp, repeated 0 ... variable times:

##### cb150KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

cb150Grp1, repeated 1 ... variable times:

##### cb150KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

cb150Grp2, repeated 1 ... variable times:

##### cb150KeyGrp2

user	m	(XML only)
------	---	------------

cb150Grp3, repeated 1 ... variable times:

cb150KeyGrp3

currTypCod	m	Trading Currency
billCurrTypCod	m	Billing Currency

cb150Grp4, repeated 1 ... variable times:cb150KeyGrp4

acctTypGrp	m	Ac
------------	---	----

cb150Grp5, repeated 1 ... variable times:cb150KeyGrp5mnemIsin

product	m	Instrument
instrumentMnemonic	o	
isinCod	m	

cb150Rec, repeated 1 ... variable times:

feeTypNam	m	FeeTypName
feeTypCod	m	Fee Type
feePrvDayAmnt	m	FeePrevDayBal
feeCrtDayAmnt	m	FeeCrtDayAmnt
feeAmnt	m	FeeCrtMthBal
feePrvMthAmnt	m	FeePrvMthBal
feeYtdAmnt	m	FeeYtdBal
sumInstMembFeePrvDayAmnt	m	Total Trans Fees Per Instr:
sumInstMembFeeCrtDayAmnt	m	
sumInstFeeAmnt	m	
sumInstMembFeePrvMthAmnt	m	
sumInstMembFeeYtdAmnt	m	
sumAcctFeePrvDayAmnt	m	Total Fees Per Account:
sumAcctFeeCrtDayAmnt	m	
sumAcctFeeCrtMthAmnt	m	
sumAcctFeePrvMthAmnt	m	
sumAcctFeeYtdAmnt	m	
sumCurrFeePrvDayAmnt	m	Total Per TrdCurr(XXX) in EUR:
sumCurrFeeCrtDayAmnt	m	
sumCurrFeeCrtMthAmnt	m	
sumCurrFeePrvMthAmnt	m	
sumCurrFeeYtdAmnt	m	
sumUserMembPrvDayFeeAmnt	m	(XML only)
sumUserFeeCrtDayAmnt	m	(XML only)
sumUserFeeAmnt	m	(XML only)
sumUserMembPrvMthFeeAmnt	m	(XML only)
sumUserMembYtdFeeAmnt	m	(XML only)



#### 4.1.10 CB160 Fee Statement T7 Boerse Frankfurt

Description	<p>This report is produced at the end of the month and gives detailed data on the current month's fees, order volume and order quantity.</p> <p>The generated fees are divided into types and shown by instrument and account type for each trading currency converted into billing currency per exchange member. This report provides also a sum of order volume and number of orders per exchange member.</p> <p>This report is available for Clearing Members listing an accumulation of the information of their non-clearing members.</p> <p>This report is available for each member on T7 Boerse Frankfurt.</p>
Frequency	Monthly.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### cb160

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

cb160Grp, repeated 0 ... variable times:

##### cb160KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

cb160Grp1, repeated 1 ... variable times:

##### cb160KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

cb160Grp2, repeated 1 ... variable times:

##### cb160KeyGrp2

currTypCod	m	Trading Currency
------------	---	------------------

billCurrTypCod	m	Billing Currency
<u>cb160Grp3</u> , repeated 1 ... variable times:		
<u>cb160KeyGrp3</u>		
acctTypGrp	m	Ac
<u>cb160Grp4</u> , repeated 1 ... variable times:		
<u>cb160KeyGrp4</u>		
<u>mnemIsin</u>		
product	m	Instrument
instrumentMnemonic	o	
isinCod	m	
<u>cb160Rec</u> , repeated 1 ... variable times:		
feeTypCod	m	FeeTyp
feeTypNam	m	FeeTypNam
feeCrtMthBal	m	FeeCrtMthBal
orderVol	m	OrderVol
ordrQty1	m	Order Quant
sumInstIsinFeeCrtMthBal	m	Total Per Instrument:
sumInstOrdrVol	m	
sumInstOrdrQty	m	
sumAcctFeeCrtMthBal	m	Total Per Account Type:
sumAcctOrdrVol	m	
sumAcctOrdrQty	m	
sumCurrFeeCrtMthBal	m	Total Per Trading Currency (XXX) in EUR:
sumCurrOrdrVol	m	
sumCurrOrdrQty	m	
sumMembFeeCrtMthBal	m	Total Fees Per Exchange Member:
sumMembOrdrVol	m	Total Volume Per Exchange Member:
sumMembOrdrQty	m	Total Number of Orders Per Exchange Member:
sumHseFeeCrtMthBal	o	Total All Exchange Members:
sumHseOrdrVol	o	
sumHseOrdrQty	o	



**Text Report Structure**

Participant	Participant Long Name	BU	BU Long Name	BU Identifier
XXXXX	XX	XXXXXXXX	XX	999999

Trading Currency	Billing Currency
XXX	XXX

Ac	Instrument	FeeTyp	FeeTypNam	FeeCrtMthBal	OrderVol	Order Quant
XXX	XXXXXXXXXX XXXXXXXXXXX XXXXXXXXXXX	XXX	XXXXXXXXXXXXXXXX	99999999.99	XXXXXXXXXXXXXXXX	9,999,999,999,999

Total Per Instrument: 99999999.99 9999999999.9999 999999999999

Total Per Account Type: 99999999.99 9999999999.9999 999999999999

Total Per Trading Currency (XXX) in EUR: 99999999.99 9999999999.9999 999999999999

Total Fees Per Exchange Member: 99999999.99

Total Volume Per Exchange Member: 9999999999.9999

Total Number of Orders Per Exchange Member: 999999999999

Total All Exchange Members: 99999999.99 9999999999.9999 999999999999.9999

#### 4.1.11 CB162 Monthly Specialist Refund

Description	This report shows the monthly transaction fees, trading fees, Specialist refunds and additional credits per order. The totals are sorted by instrument group, trader and Exchange member. This report is available for all members acting as Specialists.
Frequency	Monthly.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### cb162

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

cb162Grp, repeated 0 ... variable times:

##### cb162KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

cb162Grp1, repeated 1 ... variable times:

##### cb162KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

cb162Grp2, repeated 1 ... variable times:

##### cb162KeyGrp2

billCurrTypCod	m	Curr
----------------	---	------

cb162Grp3, repeated 1 ... variable times:

##### cb162KeyGrp3

mktGrpNam	m	Market Group
-----------	---	--------------

cb162Grp4, repeated 1 ... variable times:

cb162KeyGrp4mnemIsin

product	m	Instrument
instrumentMnemonic	o	
isinCod	m	

cb162Grp5, repeated 1 ... variable times:cb162KeyGrp5

user	m	User
------	---	------

cb162Rec, repeated 1 ... variable times:

ordrNo	o	OrdrNo
versionNo	m	VNo
perf	o	Perf
kindOfDepo	o	DepTyp
omv	o	Omv
nomVal	o	Nominal
trades	o	Trades
feeTypCodAll	o	(XML only)
tranFeeFix	o	TAF Fix
tranFeeVar	o	TAF Var
fixFee	o	TRF Fix
varFee	o	TRF Var
tranFeeRefFix	o	Refund TAF fix
tranFeeRefVar	o	Refund TAF var
fixRefFee	o	Refund TRF Fix
varRefFee	o	Refund TRF Var
addCrt	o	Add Credit
sumUserTranFeeFix	m	Total Per Trader
sumUserTranFeeVar	m	
sumUserFixFee	m	
sumUserVarFee	m	
sumUserTranFeeRefFix	m	
sumUserTranFeeRefVar	m	
sumUserFixRefFee	m	
sumUserVarRefFee	m	
sumUserAddCrt	m	
sumMktGrpTranFeeFix	m	Total Per Market Group
sumMktGrpTranFeeVar	m	
sumMktGrpFixFee	m	
sumMktGrpVarFee	m	
sumMktGrpTranFeeRefFix	m	

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sumMktGrpTranFeeRefVar	m	
sumMktGrpFixRefFee	m	
sumMktGrpVarRefFee	m	
sumMktGrpAddCrt	m	
sumMembTranFeeFix	m	Total Per Exchange Member:
sumMembTranFeeVar	m	
sumMembFixFee	m	
sumMembVarFee	m	
sumMembTranFeeRefFix	m	
sumMembTranFeeRefVar	m	
sumMembFixRefFee	m	
sumMembVarRefFee	m	
sumMembFeeMthAmnt	m	Total Fee per Exchange Member:
sumMembRefAmnt	m	Total Refund per Exchange Member:
sumMembAddCrt	m	Total add. Credit per Exchange Member:

**Text Report Structure**

Participant	Participant Long Name	BU	BU Long Name	BU Identifier	Curr
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999	XXX

Market Group	Instrument	User
XXXXXXXXXX	XXXXXXXXXXXXX	XXXXXXXXXXXXX

OrdNo	VNo	Perf	DepTyp	Omv	Nominal	Trades	TRF	TAF	Refund TRF	Refund TAF	add			
							fix / var	fix / var	fix / var	fix / var	Credit			
XXXXXXXXXXXXXX	999	999%	XXX	99999999.99	9999999999.999	999999	99.99	9999.99	99.99	9999.99	99.99+	9999.99+	99.99+	99.99+

	TRF	TAF	Refund TRF	Refund TAF	add
	fix / var	fix / var	fix / var	fix / var	Credit
Total Per Market Group:	999999.99	999999.99	999999.99	999999.99	999999.99+
Total Per User:	999999.99	999999.99	999999.99	999999.99	999999.99+
Total Per Exchange Member:	999999.99	999999.99	999999.99	999999.99	999999.99+

Total Fee per Exchange Member:	9999999999.99
Total Refund per Exchange Member:	-9999999999.99
Total add. Credit per Exchange Member:	-9999999999.99

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#### 4.1.12 CB242 Specialist Service Fee Per Executed Order

Description	<p>This report lists the service fee fix and variable for specialists for each executed order per ID and is summed by instrument and account for each trading currency converted into billing currency.</p> <p>This report is available for Clearing Members listing an accumulation of the information of their non-clearing members.</p> <p>This report is available for each member acting as specialist on T7 Boerse Frankfurt.</p>
Frequency	Daily.
Availability	This report is available for all members.

<u>XML Report Structure</u>	<u>M/O</u>	<u>Text Report Heading</u>
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cb242

rptHdr

exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	

cb242Grp, repeated 0 ... variable times:

cb242KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

cb242Grp1, repeated 1 ... variable times:

cb242KeyGrp1

businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

cb242Grp2, repeated 1 ... variable times:

cb242KeyGrp2

user	m	User
------	---	------

cb242Grp3, repeated 1 ... variable times:

cb242KeyGrp3

currTypCod	m	Trading Currency
exchRat	m	Exchange Rate
billCurrTypCod	m	Billing Currency

cb242Grp4, repeated 1 ... variable times:cb242KeyGrp4

acctTypGrp	m	Ac
------------	---	----

cb242Grp5, repeated 1 ... variable times:cb242KeyGrp5mnemIsin

product	m	Instrument
instrumentMnemonic	o	
isinCod	m	

cb242Grp6, repeated 1 ... variable times:cb242KeyGrp6

trdMemb	m	Trading Member
---------	---	----------------

cb242Grp7, repeated 1 ... variable times:cb242KeyGrp7

ordrNo	m	OrdNo
versionNo	m	VNo

cb242Rec, repeated 1 ... variable times:

usrOrdNum	o	(XML only)
buyCod	o	(XML only)
execQty	o	(XML only)
ordrMktVal	o	(XML only)
perf	o	Perf
trDay	m	Trad Day
feeTypCodAll	o	(XML only)
fixFee	o	Service Fee Fix
varFee	o	Service Fee Var
orderVol	o	OrderVol
nomVal	o	Nominal
addMembId	o	Info
sumTrdMemFixFee	m	Total Per Trading Member:
sumTrdMemVarFee	m	
sumTrdMembOrdVol	m	
sumTrdMemNom	m	
sumInstFixFee	m	Total Per Instrument:
sumInstVarFee	m	
sumInstOrdVol	m	

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sumInstNom	m	
sumAcctFixFee	m	Total Per Account Type:
sumAcctVarFee	m	
sumAcctOrdrVol	m	
sumAcctNom	m	
sumCurrFixFee	m	Total Per Trd Curr (XXX) in EUR:
sumCurrVarFee	m	
sumCurrOrdrVol	m	
sumCurrNom	m	
sumUserFixFee	m	Total Per User in EUR:
sumUserVarFee	m	
sumUserOrdrVol	m	
sumUserNom	m	
sumUserOrdrQty	m	Total Number Of Orders Per User:
sumMembFixFee	m	Total Per Exchange Member:
sumMembVarFee	m	
sumMembOrdrVol	m	
sumMembNom	m	
sumMembOrdrQty	m	Total Number of Orders Per Exchange Member:



**Text Report Structure**

Participant	Participant Long Name	BU	BU Long Name	BU Identifier	User
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999	XXXXXX

Trading Currency	Exchange Rate	Billing Currency
XXX	9999999.9999999999	XXX

Ac	Instrument
XXX	XXXXXXXXXXXXX XXXXXXXXXXX XXXXXXXXXXX

Trading Member	OrdNo	VNo	Perf	Trad Day	Service Fee Fix	Service Fee Var	OrderVol	Nominal	Info
XXXXX	XXXXXXXXXXXXXXXXXXXX	999	999	31-12-09	+999999999999.99	+999999999999.99	XXXXXXXXXXXXXXXX	999,999,999.9999	XXXXXX
Total Per Trading Member:					999999999999.99+	+9999999999.99	9999999999.99	+9999999999.99	
Total Per Instrument:					9999999999.99+	+9999999999.99	9999999999.9999	+9999999999.99	
Total Per Account Type:					999999999999.99+	+999999999999.99	9999999999.9999	+9999999999.99	
Total Per Trd Curr (XXX) in EUR:					+999999999999.99	+999999999999.99	9999999999.9999	+9999999999.99	
Total Per User in EUR:					+999999999999.99	+999999999999.99	+9999999999.99	+9999999999.99	
Total Number Of Orders Per User:					+999999999999				
Total Per Exchange Member:					+999999999999.99	+999999999999.99	9999999999.9999	+9999999999.99	
Total Number of Orders Per Exchange Member:					999999999999				

#### 4.1.13 CB243 Specialist Service Fee XFS Per Executed Order

Description	<p>This report lists the service fee fix and variable for specialists for each executed order per ID and is summed by instrument and account for each trading currency converted into billing currency.</p> <p>This report is available for Clearing Members listing an accumulation of the information of their non-clearing members.</p> <p>This report is available for each member acting as specialist on T7 Boerse Frankfurt.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### cb243

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

cb243Grp, repeated 0 ... variable times:

##### cb243KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

cb243Grp1, repeated 1 ... variable times:

##### cb243KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

cb243Grp2, repeated 1 ... variable times:

##### cb243KeyGrp2

user	m	User
------	---	------

cb243Grp3, repeated 1 ... variable times:

cb243KeyGrp3

currTypCod	m	Trading Currency
exchRat	m	Exchange Rate
billCurrTypCod	m	Billing Currency

cb243Grp4, repeated 1 ... variable times:cb243KeyGrp4

acctTypGrp	m	Ac
------------	---	----

cb243Grp5, repeated 1 ... variable times:cb243KeyGrp5mnemIsin

product	m	Instrument
instrumentMnemonic	o	
isinCod	m	

cb243Grp6, repeated 1 ... variable times:cb243KeyGrp6

trdMemb	m	Trading Member
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cb243Grp7, repeated 1 ... variable times:cb243KeyGrp7

ordrNo	m	OrdNo
versionNo	m	VNo

cb243Rec, repeated 1 ... variable times:

usrOrdNum	o	(XML only)
buyCod	o	(XML only)
execQty	o	(XML only)
ordrMktVal	o	(XML only)
perf	o	Perf
feeTypCodAll	o	(XML only)
ctrPtyId	o	(XML only)
trdIdCountPt	o	(XML only)
fixFee	o	Service Fee Fix
varFee	o	Service Fee Var
orderVol	o	OrderVol
nomVal	o	Nominal
addMembId	o	Info
sumTrdMemFixFee	m	Total Per Trading Member:
sumTrdMemVarFee	m	
sumTrdMembOrdVol	m	
sumTrdMemNom	m	
sumInstFixFee	m	Total Per Instrument:
sumInstVarFee	m	

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sumInstOrdrVol	m	
sumInstNom	m	
sumAcctFixFee	m	Total Per Account Type:
sumAcctVarFee	m	
sumAcctOrdrVol	m	
sumAcctNom	m	
sumCurrFixFee	m	Total Per Trading Currency:
sumCurrVarFee	m	
sumCurrOrdrVol	m	
sumCurrNom	m	
sumUserOrdrQty	m	Total Number Of Orders Per SP User:
sumUserFixFee	m	Total Per SP User in EUR:
sumUserVarFee	m	
sumUserOrdrVol	m	
sumUserNom	m	
sumMembOrdrQty	m	Total Number of Orders Per Exchange Member:
sumMembFixFee	m	Total Per Exchange Member in EUR:
sumMembVarFee	m	
sumMembOrdrVol	m	
sumMembNom	m	



#### 4.1.14 CB250 Specialist Service Fee Overall Summary

Description	<p>This report provides specialists with the current and previous day's service fees in the billing currency sorted by trading currency. In addition, it provides information on the current month-to-date recompensation sum, the previous month' service fee and the current year-to-date service fee sum.</p> <p>This report is available for Clearing Members listing an accumulation of the information of their non-clearing members.</p> <p>This report is available for each member acting as specialist on T7 Boerse Frankfurt.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

#### cb250

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

cb250Grp, repeated 0 ... variable times:

##### cb250KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

cb250Grp1, repeated 1 ... variable times:

##### cb250KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

cb250Grp2, repeated 1 ... variable times:

##### cb250KeyGrp2

user	m	User
------	---	------

cb250Grp3, repeated 1 ... variable times:

cb250KeyGrp3

currTypCod	m	Trading Currency
exchRat	m	Exchange Rate
billCurrTypCod	m	Billing Currency

cb250Grp4, repeated 1 ... variable times:cb250KeyGrp4

acctTypGrp	m	Ac
------------	---	----

cb250Grp5, repeated 1 ... variable times:cb250KeyGrp5mnemIsin

product	m	Instrument
instrumentMnemonic	o	
isinCod	m	

cb250Grp6, repeated 1 ... variable times:cb250KeyGrp6

trdMemb	m	Trading Member
---------	---	----------------

cb250Rec, repeated 1 ... variable times:

servFeeTypCod	m	ServFeeTyp
servFeeTypNam	m	ServFeeTypName
membPrvDayServFeeAmnt	m	ServFeePrevDayBal
servFeeCrtDayAmnt	m	ServFeeCrtDayAmnt
servFeeAmnt	m	ServFeeCrtMthBal
membPrvMthServFeeAmnt	m	ServFeePrvMthBal
membYtdServFeeAmnt	m	ServFeeYtdBal
sumTrdMembPrvDayServFeeAmnt	m	Total Trans ServFee Per Trading Member:
sumTrdServFeeCrtDayAmnt	m	
sumTrdServFeeAmnt	m	
sumTrdMembPrvMthServFeeAmnt	m	
sumTrdMembYtdServFeeAmnt	m	
sumInstMembPrvDayServFeeAmnt	m	Total Trans ServFee Per Instrument:
sumInstServFeeCrtDayAmnt	m	
sumInstServFeeAmnt	m	
sumInstMembPrvMthServFeeAmnt	m	
sumInstMembYtdServFeeAmnt	m	
sumAcctMembPrvDayServFeeAmnt	m	Total ServFee Per Account:
sumAcctServFeeCrtDayAmnt	m	
sumAcctServFeeAmnt	m	
sumAcctMembPrvMthServFeeAmnt	m	
sumAcctMembYtdServFeeAmnt	m	





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#### 4.1.15 CB253 Specialist Service Fee XFS Overall Summary

Description	<p>This report provides specialists with the current and previous day's recompen- sations in the billing currency sorted by trading currency. In addition, it provides information on the current month-to-date recompensation sum, the previous month' recompensation and the current year-to-date recompensation sum.</p> <p>This report is available for Clearing Members listing an accumulation of the information of their non-clearing members.</p> <p>This report is available for each member acting as specialist on T7 Boerse Frankfurt.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### cb253

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

cb253Grp, repeated 0 ... variable times:

##### cb253KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

cb253Grp1, repeated 1 ... variable times:

##### cb253KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

cb253Grp2, repeated 1 ... variable times:

##### cb253KeyGrp2

user	m	User
------	---	------

cb253Grp3, repeated 1 ... variable times:

cb253KeyGrp3

currTypCod	m	Trading Currency
billCurrTypCod	m	Billing Currency

cb253Grp4, repeated 1 ... variable times:

cb253KeyGrp4

acctTypGrp	m	Ac
------------	---	----

cb253Grp5, repeated 1 ... variable times:

cb253KeyGrp5

mnemIsin

product	m	Instrument
instrumentMnemonic	o	
isinCod	m	

cb253Grp6, repeated 1 ... variable times:

cb253KeyGrp6

trdMemb	m	Trading Member
---------	---	----------------

cb253Rec, repeated 1 ... variable times:

servFeeTypCod	m	ServFeeTyp
servFeeTypNam	m	ServFeeTypName
membPrvDayServFeeAmnt	m	ServFeePrevDayBal
servFeeCrtDayAmnt	m	ServFeeCrtDayAmnt
servFeeAmnt	m	ServFeeCrtMthBal
membPrvMthServFeeAmnt	m	ServFeePrvMthBal
membYtdServFeeAmnt	m	ServFeeYtdBal
sumTrdMembPrvDayServFeeAmnt	m	Total ServFee Per Trading Member:
sumTrdServFeeCrtDayAmnt	m	
sumTrdServFeeAmnt	m	
sumTrdMembPrvMthServFeeAmnt	m	
sumTrdMembYtdServFeeAmnt	m	
sumInstMembPrvDayServFeeAmnt	m	Total ServFee Per Instrument:
sumInstServFeeCrtDayAmnt	m	
sumInstServFeeAmnt	m	
sumInstMembPrvMthServFeeAmnt	m	
sumInstMembYtdServFeeAmnt	m	
sumAcctMembPrvDayServFeeAmnt	m	Total ServFee Per Account:
sumAcctServFeeCrtDayAmnt	m	
sumAcctServFeeAmnt	m	
sumAcctMembPrvMthServFeeAmnt	m	
sumAcctMembYtdServFeeAmnt	m	

sumCurrMembPrvDayServFeeAmnt	m	Total ServFee Per Trd Curr (XXX) in EUR:
sumCurrServFeeCrtDayAmnt	m	
sumCurrServFeeAmnt	m	
sumCurrMembPrvMthServFeeAmnt	m	
sumCurrMembYtdServFeeAmnt	m	
sumUserMembPrvDayServFeeAmnt	m	(XML only)
sumUserServFeeCrtDayAmnt	m	(XML only)
sumUserServFeeAmnt	m	(XML only)
sumUserMembPrvMthServFeeAmnt	m	(XML only)
sumUserMembYtdServFeeAmnt	m	(XML only)
sumMembPrvDayServFeeAmnt	m	Total ServFee Per Exchange Member in EUR:
sumMembServFeeCrtDayAmnt	m	
sumMembServFeeAmnt	m	
sumMembPrvMthServFeeAmnt	m	
sumMembYtdServFeeAmnt	m	

**Text Report Structure**

Participant	Participant Long Name	BU	BU Long Name	BU Identifier	User
-----					
XXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999	XXXXXX

Trading Currency	Billing Currency
-----	
XXX	XXX

Ac	Instrument
-----	
XXX	XXXXXXXXXXXX XXXXXXXXXXXXXXX

Trading Member	ServFeeTyp	ServFeeTypName	ServFeePrevDayBal	ServFeeCrtDayAmnt	ServFeeCrtMthBal	ServFeePrvMthBal	ServFeeYtdBal
XXXX	XXX	XXXXXXXXXXXXX	99999999.99+	99999999.99+	99999999.99+	99999999.99+	99999999.99+
Total ServFee Per Trading Member:			99999999.99+	99999999.99+	99999999.99+	99999999.99+	99999999.99+
Total ServFee Per Instrument:			99999999.99+	99999999.99+	99999999.99+	99999999.99+	99999999.99+
Total ServFee Per Account:			99999999.99+	99999999.99+	99999999.99+	99999999.99+	99999999.99+
Total ServFee Per Trd Curr (XXX) in EUR:			99999999.99+	99999999.99+	99999999.99+	99999999.99+	99999999.99+
Total ServFee Per Exchange Member in EUR:			99999999.99+	99999999.99+	99999999.99+	99999999.99+	99999999.99+

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#### 4.1.16 CB260 Specialist Service Fee Statement

Description	<p>This report is produced for specialists at the end of the month and gives detailed data on the current month's service fees, order volume and order quantity.</p> <p>The accumulated service fees are divided into types and shown by instrument, account type and trader subgroup for each trading currency converted into billing currency per exchange member. This report provides also a sum of order volume and number of orders per exchange member.</p> <p>This report is available for Clearing Members listing an accumulation of the information of their non-clearing members.</p> <p>This report is available for each member acting as specialist on T7 Boerse Frankfurt.</p>
Frequency	Monthly.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### cb260

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

cb260Grp, repeated 0 ... variable times:

##### cb260KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

cb260Grp1, repeated 1 ... variable times:

##### cb260KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

cb260Grp2, repeated 1 ... variable times:

cb260KeyGrp2

user	m	User
------	---	------

cb260Grp3, repeated 1 ... variable times:cb260KeyGrp3

currTypCod	m	Trading Currency
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billCurrTypCod	m	Billing Currency
----------------	---	------------------

cb260Grp4, repeated 1 ... variable times:cb260KeyGrp4

acctTypGrp	m	Ac
------------	---	----

cb260Grp5, repeated 1 ... variable times:cb260KeyGrp5mnemIsin

product	m	Instrument
---------	---	------------

instrumentMnemonic	o	
--------------------	---	--

isinCod	m	
---------	---	--

cb260Grp6, repeated 1 ... variable times:cb260KeyGrp6

trdMemb	m	Trading Member
---------	---	----------------

cb260Rec, repeated 1 ... variable times:

servFeeTypCod	m	ServFeeTyp
---------------	---	------------

servFeeTypNam	m	ServFeeTypNam
---------------	---	---------------

servFeeCrtMthBal	m	ServFeeCrtMthBal
------------------	---	------------------

orderVol	m	OrderVol
----------	---	----------

ordrQty1	m	OrderQuant
----------	---	------------

sumTrdMembServFeeCrtMthBal	m	Total Per Trading Member:
----------------------------	---	---------------------------

sumTrdMembOrdrVol	m	
-------------------	---	--

sumTrdMembOrdrQty	m	
-------------------	---	--

sumIsinServFeeCrtMthBal	m	Total Per Instrument:
-------------------------	---	-----------------------

sumInstOrdrVol	m	
----------------	---	--

sumInstOrdrQty	m	
----------------	---	--

sumAcctServFeeCrtMthBal	m	Total Per Account Type:
-------------------------	---	-------------------------

sumAcctOrdrVol	m	
----------------	---	--

sumAcctOrdrQty	m	
----------------	---	--

sumCurrServFeeCrtMthBal	m	Total Per Trd Curr (XXX) in EUR:
-------------------------	---	----------------------------------

sumCurrOrdrVol	m	
----------------	---	--

sumCurrOrdrQty	m	
----------------	---	--

sumMembServFeeCrtMthBal	m	Total Per Exchange Member:
-------------------------	---	----------------------------

sumMembOrdrVol	m	Total Volume Per Exchange Member:
----------------	---	-----------------------------------

sumMembOrdrQty	m	Total Number Of Orders Per Exchange Member:
----------------	---	---

```

sumHseServFeeCrtMthBal      o      Total All Exchange Members:
sumHseOrdrVol               o
sumHseOrdrQty               o

```

**Text Report Structure**

```

Participant      Participant Long Name      BU      BU Long Name      BU Identifier  User
-----
XXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  999999 XXXXXX

```

Trading Currency Billing Currency

```

-----
   XXX      XXX

```

Ac Instrument

```

-----
XXX XXXXXXXXXXXXXX XXXXXXXXXXXXXX XXXXXXXXXXXXXX

```

Trading Member	ServFeeTyp	ServFeeTypNam	ServFeeCrtMthBal	OrderVol	OrderQuant
XXXXX	XXX	XXXXXXXXXXXXXXXXXX	99999999.99+	XXXXXXXXXXXXXXXXXX	9,999,999,999,999
Total Per Trading Member:			99999999.99+	9999999999.99	999999999999.99
Total Per Instrument:			99999999.99+	9999999999.9999	999999999999
Total Per Account Type:			99999999.99+	9999999999.9999	999999999999
Total Per Trd Curr (XXX) in EUR:			99999999.99+	9999999999.9999	999999999999
Total Per Exchange Member:			99999999.99+		
Total Volume Per Exchange Member:				9999999999.9999	
Total Number Of Orders Per Exchange Member:					999999999999
Total All Exchange Members:			99999999.99+	9999999999.9999	999999999999.9999

#### 4.1.17 CB263 Specialist Service Fee XFS Statement

Description	<p>This report is produced for specialists at the end of the month and gives detailed data on the current month's recompensations, order volume and order quantity.</p> <p>The accumulated recompensations are divided into types and shown by instrument, account type and trader subgroup for each trading currency converted into billing currency per exchange member. This report provides also a sum of order volume and number of orders per exchange member.</p> <p>This report is available for Clearing Members listing an accumulation of the information of their non-clearing members.</p> <p>This report is available for each member acting as specialist on T7 Boerse Frankfurt.</p>
Frequency	Monthly.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### cb263

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

cb263Grp, repeated 0 ... variable times:

##### cb263KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

cb263Grp1, repeated 1 ... variable times:

##### cb263KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

cb263Grp2, repeated 1 ... variable times:

cb263KeyGrp2

user	m	User
------	---	------

cb263Grp3, repeated 1 ... variable times:cb263KeyGrp3

currTypCod	m	Trading Currency
------------	---	------------------

billCurrTypCod	m	Billing Currency
----------------	---	------------------

cb263Grp4, repeated 1 ... variable times:cb263KeyGrp4

acctTypGrp	m	Ac
------------	---	----

cb263Grp5, repeated 1 ... variable times:cb263KeyGrp5mnemIsin

product	m	Instrument
---------	---	------------

instrumentMnemonic	o	
--------------------	---	--

isinCod	m	
---------	---	--

cb263Grp6, repeated 1 ... variable times:cb263KeyGrp6

trdMemb	m	Trading Member
---------	---	----------------

cb263Rec, repeated 1 ... variable times:

servFeeTypCod	m	ServFeeTyp
---------------	---	------------

servFeeTypNam	m	ServFeeTypNam
---------------	---	---------------

servFeeCrtMthBal	m	ServFeeCrtMthBal
------------------	---	------------------

orderVol	m	OrderVol
----------	---	----------

ordrQty1	m	OrderQuant
----------	---	------------

sumTrdMembServFeeCrtMthBal	m	Total Per Trading Member:
----------------------------	---	---------------------------

sumTrdMembOrdrVol	m	
-------------------	---	--

sumTrdMembOrdrQty	m	
-------------------	---	--

sumIsinServFeeCrtMthBal	m	Total Per Instrument:
-------------------------	---	-----------------------

sumInstOrdrVol	m	
----------------	---	--

sumInstOrdrQty	m	
----------------	---	--

sumAcctServFeeCrtMthBal	m	Total Per Account Type:
-------------------------	---	-------------------------

sumAcctOrdrVol	m	
----------------	---	--

sumAcctOrdrQty	m	
----------------	---	--

sumCurrServFeeCrtMthBal	m	Total Per Trd Curr (XXX) in EUR:
-------------------------	---	----------------------------------

sumCurrOrdrVol	m	
----------------	---	--

sumCurrOrdrQty	m	
----------------	---	--

sumMembServFeeCrtMthBal	m	Total Per Exchange Member:
-------------------------	---	----------------------------

sumMembOrdrVol	m	Total Volume Per Exchange Member:
----------------	---	-----------------------------------

sumMembOrdrQty	m	Total Number Of Orders Per Exchange Member:
----------------	---	---



```

sumHseServFeeCrtMthBal          o    Total All Exchange Members:
sumHseOrdrVol                    o
sumHseOrdrQty                     o

```

### Text Report Structure

Participant	Participant Long Name	BU	BU Long Name	BU Identifier	User
XXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	99999	XXXXXX

Trading Currency	Billing Currency	Ac	Instrument
XXX	XXX	XXX	XXXXXXXXXXXX XXXXXXXX XXXXXXXX

#### Trading Member

XXXXX

ServFeeTyp	ServFeeTypNam	ServFeeCrtMthBal	OrderVol	OrderQuant
XXX	XXXXXXXXXXXXXXX	9999999.99+	XXXXXXXXXXXXXXX	9,999,999,999
Total Per Trading Member:		9999999.99+	9999999999.99	9999999999999
Total Per Instrument:		9999999.99+	9999999999.9999	9999999999999
Total Per Account Type:		9999999.99+	9999999999.9999	9999999999999
Total Per Trd Curr (XXX) in		9999999.99+	9999999999.9999	9999999999999
Total Per Exchange Member:		9999999.99+		
Total Volume Per Exchange Member:			9999999999.9999	
Total Number Of Orders Per Exchange Member:				9999999999999
Total All Exchange Members:		9999999.99+	9999999999.9999	9999999999999.9999

## 4.2 PM Performance Measurement

### 4.2.1 PM010 Performance Report Equities Regulated Market Maker

Description	<p>This report informs the Regulated Market Maker of his compliance with the minimum requirements in regard to the participation rate in continuous trading on the preceding trading day and on all trading days since the beginning of the respective month. It further includes the performance data of the participation during stressed market conditions and based on the results, if the Regulated Market Maker is entitled for reimbursement of transaction fees according to Xetra price list.</p> <p>This report lists transactions in terms of units, trades, and value - based on matched quotes as Regulated Market Maker and also lists the average time weighted spread and average quotation volume in units per instrument.</p> <p>This report only lists equities. The report PM020 Performance Report ETFs &amp; ETPs Regulated Market Maker outlines performance data for ETFs &amp; ETPs. The Designated Sponsor and Regulated Market Maker Guide available on the Xetra Web site contains detailed information about Deutsche Boerse Performance Measuring and Rating of Designated Sponsors and Regulated Market Makers.</p> <p>This report is available only for cash markets.</p> <p>This report is available only in XML format.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### pm010

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

pm010Grp, repeated 0 ... variable times:

pm010KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

pm010Grp1, repeated 1 ... variable times:

pm010KeyGrp1businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

pm010Grp2, repeated 1 ... variable times:

pm010KeyGrp2instrumentGrp1

product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr

pm010Rec, repeated 1 ... variable times:

tradingDate	m	Trading Date
ctTrdTime	m	CT Trd Time
ctQuotTime	m	CT Quot Time
ctRate	m	CT Particip Rate
postCalcInd	m	postCalcInd
violMMDay	m	V (MM)
ctAtwSpreadAbsolute	m	CT ATWS ABS
ctAtwSpreadPercentage	m	CT ATWS %
ctAtwSpreadToMaxSpread	m	CT ATWS/Max Spread
ctAtwBidQty	m	CT ATW Qty Bid
ctAtwAskQty	m	CT ATW Qty Ask
regulatoryLiquidInstr	m	Reg Liq Instr
smcTrdTime	m	SMC Trd Time
smcQuotTime	m	SMC Quot Time
smcRate	m	SMC Particip Rate
smcAtwSpreadAbsolute	m	SMC ATWS ABS
smcAtwSpreadPercentage	m	SMC ATWS %
smcAtwSpreadToMaxSpread	m	SMC ATWS/Max Spread
smcAtwBidQty	m	SMC ATW Qty Bid

smcAtwAskQty	m	SMC ATW Qty Ask
numUnitsMM	m	Num Units MM
numTradesMM	m	Num Trades MM
trdValueMM	m	Value Trd Crncy MM
numUnitsSMC	m	Num Units SMC
numTradesSMC	m	Trades
trdValueSMC	m	Value Trd Crncy SMC
numUnitsParticipant	m	Num Units Participant
numTradesParticipant	m	Num Trades Participant
trdValueParticipant	m	Value Trd Crncy Participant
tradingMonth	m	Month
ctAvgTrdTimeMtd	m	CT Avg Trd Time MtD
ctAvgQuotTimeMtd	m	CT Avg Quot Time MtD
ctRateMtd	m	CT Particip Rate MtD
numTrdDays	m	Num Trd Days
numQuotDays	m	Num Quot Days
violMMMtd	m	V (MM)
ctAtwSpreadAbsoluteMtd	m	CT ATWS ABS MtD
ctAtwSpreadPercentageMtd	m	CT ATWS % MtD
ctAtwSpreadToMaxSpreadMtd	m	CT ATWS/Max Spread MtD
ctAtwBidQtyMtd	m	CT ATW Qty Bid MtD
ctAtwAskQtyMtd	m	CT ATW Qty Ask MtD
smcTrdTimeMtd	m	SMC Trd Time MtD
smcQuotTimeMtd	m	SMC Quot Time MtD
smcRateMtd	m	SMC Particip Rate MtD
smcAtwSpreadAbsoluteMtd	m	SMC ATWS ABS MtD
smcAtwSpreadPercentageMtd	m	SMC ATWS % MtD
smcAtwSpreadToMaxSpreadMtd	m	SMC ATWS/Max Spread MtD
smcAtwBidQtyMtd	m	SMC ATW Qty Bid Mt
smcAtwAskQtyMtd	m	SMC ATW Qty Ask MtD
numUnitsMMMtd	m	Num Units MM MtD
numTradesMMMtd	m	Num Trades MM MtD
trdValueMMMtd	m	Value Trd Crncy MM MtD
numUnitsSMCMtd	m	Num Units SMC MtD
numTradesSMCMtd	m	Num Trades SMC MtD
trdValueSMCMtd	m	Value Trd Crncy SMC MtD
numUnitsParticipantMtd	m	Num Units Participant MtD
numTradesParticipantMtd	m	Num Trades Participant MtD
trdValueParticipantMtd	m	Value Trd Crncy Participant MtD

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### **Text Report Structure**

This report is available only in XML format.

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#### 4.2.2 PM020 Performance Report ETFs & ETPs Regulated Market Maker

Description	<p>This report informs the Regulated Market Maker of his compliance with the minimum requirements in regard to the participation rate in continuous trading on the preceding trading day and aggregated over all trading days since the beginning of the respective month. It further includes the performance data of the participation during stressed market conditions and based on the results, if the Regulated Market Maker is entitled for reimbursement, of transaction fees according to Xetra price list.</p> <p>This report also lists the transactions in terms of units, trades, and value based on matched quotes as Regulated Market Maker and about the average time weighted spread and average quotation volume in units in each instrument.</p> <p>This report only lists information about ETFs &amp; ETPs. The report PM010 Performance Report Equities Regulated Market Maker outlines performance data for equities.</p> <p>The Designated Sponsor and Regulated Market Maker Guide available on the Xetra Web site contains detailed information about Deutsche Boerse Performance Measuring and Rating of Designated Sponsors and Regulated Market Makers.</p> <p>This report is available only for cash markets.</p> <p>This report is available only in XML format.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### pm020

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

pm020Grp, repeated 0 ... variable times:

##### pm020KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

pm020Grp1, repeated 1 ... variable times:

pm020KeyGrp1

businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

pm020Grp2, repeated 1 ... variable times:

pm020KeyGrp2

instrumentGrp1

product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr

pm020Rec, repeated 1 ... variable times:

tradingDate	m	Trading Date
ctTrdTime	m	CT Trd Time
ctQuotTime	m	CT Quot Time
ctRate	m	CT Particip Rate
postCalcInd	m	postCalcInd
violMMDay	m	V (MM)
ctAtwSpreadAbsolute	m	CT ATWS ABS
ctAtwSpreadPercentage	m	CT ATWS %
ctAtwSpreadToMaxSpread	m	CT ATWS/Max Spread
ctAtwBidQty	m	CT ATW Qty Bid
ctAtwAskQty	m	CT ATW Qty Ask
regulatoryLiquidInstr	m	Reg Liq Instr
smcTrdTime	m	SMC Trd Time
smcQuotTime	m	SMC Quot Time
smcRate	m	SMC Particip Rate
smcAtwSpreadAbsolute	m	SMC ATWS ABS
smcAtwSpreadPercentage	m	SMC ATWS %
smcAtwSpreadToMaxSpread	m	SMC ATWS/Max Spread
smcAtwBidQty	m	SMC ATW Qty Bid
smcAtwAskQty	m	SMC ATW Qty Ask
numUnitsMM	m	Num Units MM
numTradesMM	m	Num Trades MM

trdValueMM	m	Value Trd Crncy MM
numUnitsSMC	m	Num Units SMC
numTradesSMC	m	Trades
trdValueSMC	m	Value Trd Crncy SMC
numUnitsParticipant	m	Num Units Participant
numTradesParticipant	m	Num Trades Participant
trdValueParticipant	m	Value Trd Crncy Participant
tradingMonth	m	Month
ctAvgTrdTimeMtd	m	CT Avg Trd Time MtD
ctAvgQuotTimeMtd	m	CT Avg Quot Time MtD
ctRateMtd	m	CT Particip Rate MtD
numTrdDays	m	Num Trd Days
numQuotDays	m	Num Quot Days
violMMMtd	m	V (MM)
ctAtwSpreadAbsoluteMtd	m	CT ATWS ABS MtD
ctAtwSpreadPercentageMtd	m	CT ATWS % MtD
ctAtwSpreadToMaxSpreadMtd	m	CT ATWS/Max Spread MtD
ctAtwBidQtyMtd	m	CT ATW Qty Bid MtD
ctAtwAskQtyMtd	m	CT ATW Qty Ask MtD
smcTrdTimeMtd	m	SMC Trd Time MtD
smcQuotTimeMtd	m	SMC Quot Time MtD
smcRateMtd	m	SMC Particip Rate MtD
smcAtwSpreadAbsoluteMtd	m	SMC ATWS ABS MtD
smcAtwSpreadPercentageMtd	m	SMC ATWS % MtD
smcAtwSpreadToMaxSpreadMtd	m	SMC ATWS/Max Spread MtD
smcAtwBidQtyMtd	m	SMC ATW Qty Bid Mt
smcAtwAskQtyMtd	m	SMC ATW Qty Ask MtD
numUnitsMMMtd	m	Num Units MM MtD
numTradesMMMtd	m	Num Trades MM MtD
trdValueMMMtd	m	Value Trd Crncy MM MtD
numUnitsSMCMtd	m	Num Units SMC MtD
numTradesSMCMtd	m	Num Trades SMC MtD
trdValueSMCMtd	m	Value Trd Crncy SMC MtD
numUnitsParticipantMtd	m	Num Units Participant MtD
numTradesParticipantMtd	m	Num Trades Participant MtD
trdValueParticipantMtd	m	Value Trd Crncy Participant MtD

### **Text Report Structure**

This report is available only in XML format.



### 4.2.3 PM100 Performance Report Equities Designated Sponsor

Description	<p>This report informs the Designated Sponsor of his compliance with the minimum requirements in regard to the participation rate in the opening auctions, all regular auctions, volatility interruptions and continuous trading on the preceding trading day and aggregated over all trading days since the beginning of the respective month. By including the parameter of passive volume share, the conditions are also checked for fee reimbursement.</p> <p>This report lists transactions in terms of units, trades, and value - based on matched quotes as Designated Sponsor, and also lists the average time weighted spread and average quotation volume in units in each instrument.</p> <p>This report only lists equities. The report PM200 Performance Report ETFs &amp; ETPs Designated Sponsor lists performance data for ETFs &amp; ETPs.</p> <p>The Designated Sponsor and Regulated Market Maker Guide available on the Xetra Web site contains detailed information about Deutsche Boerse Performance Measuring and Rating of Designated Sponsors and Regulated Market Makers.</p> <p>This report is available only for cash markets.</p> <p>This report is available only in XML format.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### pm100

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

pm100Grp, repeated 0 ... variable times:

##### pm100KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

pm100Grp1, repeated 1 ... variable times:

##### pm100KeyGrp1

businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

pm100Grp2, repeated 1 ... variable times:pm100KeyGrp2instrumentGrp1

product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr

pm100Rec, repeated 1 ... variable times:

tradingDate	m	Trading Date
ctTrdTime	m	CT Trd Time
ctQuotTime	m	CT Quot Time
ctRate	m	CT Particip Rate
numAU	m	Num AU
numAUQuoted	m	Num AU Quot
participRateAU	m	Particip Rate AU
numOA	m	Num OA
numOAQuoted	m	Num OA Quot
participRateOA	m	Particip Rate OA
numVola	m	Num Vola
numVolaQuoted	m	Num Vola Quot
participRateVola	m	Particip Rate Vola
postCalcInd	m	postCalcInd
violDSDay	m	V (DS)
ctAtwSpreadAbsolute	m	CT ATWS ABS
ctAtwSpreadPercentage	m	CT ATWS %
ctAtwSpreadToMaxSpread	m	CT ATWS/Max Spread
ctAtwBidQty	m	CT ATW Qty Bid
ctAtwAskQty	m	CT ATW Qty Ask
numUnitsDS	m	Num Units DS
numTradesDS	m	Num Trades DS
trdValueDS	m	Value Trd Crncy DS
numUnitsParticipant	m	Num Units Participant

numTradesParticipant	m	Num Trades Participant
trdValueParticipant	m	Value Trd Crncy Participant
liqClass	m	LC
passiveTrdValueDS	m	P-Value Trd Crncy DS
passiveTrdValueXETR	m	P-Value Trd Crncy Xetra
passiveTrdDSRate	m	P-Value DS/Xetra
violFeeDay	m	V (Fee)
tradingMonth	m	Month
ctAvgTrdTimeMtd	m	CT Avg Trd Time MtD
ctAvgQuotTimeMtd	m	CT Avg Quot Time MtD
ctRateMtd	m	CT Particip Rate MtD
numAUMtd	m	Num AU MtD
numAUQuotedMtd	m	ALL Num Quot MtD
participRateAUMtd	m	Particip Rate AU MtD
numOAMtd	m	Num OA MtD
numOAQuotedMtd	m	Num OA Quot MtD
participRateOAMtd	m	Particip Rate OA MtD
numVolaMtd	m	Num Vola MtD
numVolaQuotedMtd	m	Num Vola Quot MtD
participRateVolaMtd	m	Particip Rate Vola MtD
numTrdDays	m	Num Trd Days
numQuotDays	m	Num Quot Days
violDSMtd	m	V (DS)
violMonths	m	V Months
ctAtwSpreadAbsoluteMtd	m	CT ATWS ABS MtD
ctAtwSpreadPercentageMtd	m	CT ATWS % MtD
ctAtwSpreadToMaxSpreadMtd	m	CT ATWS/Max Spread MtD
ctAtwBidQtyMtd	m	CT ATW Qty Bid MtD
ctAtwAskQtyMtd	m	CT ATW Qty Ask MtD
numUnitsDSMtd	m	Num Units DS MtD
numTradesDSMtd	m	Num Trades DS MtD
trdValueDSMtd	m	Value Trd Crncy DS MtD
numUnitsParticipantMtd	m	Num Units Participant MtD
numTradesParticipantMtd	m	Num Trades Participant MtD
trdValueParticipantMtd	m	Value Trd Crncy Participant MtD
liqClassMtd	m	LC MtD
passiveTrdValueDSMtd	m	P-Value Trd Crncy DS MtD
passiveTrdValueXETRMtd	m	P-Value Trd Crncy Xetra MtD
avgPassiveTrdDSValueMtd	m	Avg P-Value DS/Xetra MtD
violFeeMtd	m	V (Fee)

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### **Text Report Structure**

This report is available only in XML format.

#### 4.2.4 PM200 Performance Report ETFs and ETPs Designated Sponsor

Description	<p>This report informs the Designated Sponsor of his compliance with the minimum requirements in regard to the participation rate in opening auctions, all regular auctions, volatility interruptions and continuous trading on the preceding trading day and aggregated over all trading days since the beginning of the respective month. The conditions are also checked for fee reimbursement.</p> <p>This report informs about transactions in terms of units, trades, and value - based on matched quotes as Designated Sponsor, and also lists the average time weighted spread and average quotation volume in units in each instrument.</p> <p>This report only lists ETFs &amp; ETPs. The report PM100 Performance Report Equities Designated Sponsor lists performance data for equities.</p> <p>The Designated Sponsor and Regulated Market Maker Guide available on the Xetra Web site contains detailed information about Deutsche Boerse Performance Measuring and Rating of Designated Sponsors and Regulated Market Makers.</p> <p>This report is available only for cash markets.</p> <p>This report is available only in XML format.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

#### pm200

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

pm200Grp, repeated 0 ... variable times:

##### pm200KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

pm200Grp1, repeated 1 ... variable times:

pm200KeyGrp1businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

pm200Grp2, repeated 1 ... variable times:

pm200KeyGrp2instrumentGrp1

product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr

pm200Rec, repeated 1 ... variable times:

tradingDate	m	Trading Date
ctTrdTime	m	CT Trd Time
ctQuotTime	m	CT Quot Time
ctRate	m	CT Particip Rate
numAU	m	Num AU
numAUQuoted	m	Num AU Quot
participRateAU	m	Particip Rate AU
numOA	m	Num OA
numOAQuoted	m	Num OA Quot
participRateOA	m	Particip Rate OA
numVola	m	Num Vola
numVolaQuoted	m	Num Vola Quot
participRateVola	m	Particip Rate Vola
postCalcInd	m	postCalcInd
violDSDay	m	V (DS)
ctAtwSpreadAbsolute	m	CT ATWS ABS
ctAtwSpreadPercentage	m	CT ATWS %
ctAtwSpreadToMaxSpread	m	CT ATWS/Max Spread
ctAtwBidQty	m	CT ATW Qty Bid
ctAtwAskQty	m	CT ATW Qty Ask
numUnitsDS	m	Num Units DS
numTradesDS	m	Num Trades DS
trdValueDS	m	Value Trd Crncy DS

numUnitsParticipant	m	Num Units Participant
numTradesParticipant	m	Num Trades Participant
trdValueParticipant	m	Value Trd Crncy Participant
violFeeDay	m	V (Fee)
tradingMonth	m	Month
ctAvgTrdTimeMtd	m	CT Avg Trd Time MtD
ctAvgQuotTimeMtd	m	CT Avg Quot Time MtD
ctRateMtd	m	CT Particip Rate MtD
numAUMtd	m	Num AU MtD
numAUQuotedMtd	m	ALL Num Quot MtD
participRateAUMtd	m	Particip Rate AU MtD
numOAMtd	m	Num OA MtD
numOAQuotedMtd	m	Num OA Quot MtD
participRateOAMtd	m	Particip Rate OA MtD
numVolaMtd	m	Num Vola MtD
numVolaQuotedMtd	m	Num Vola Quot MtD
participRateVolaMtd	m	Particip Rate Vola MtD
numTrdDays	m	Num Trd Days
numQuotDays	m	Num Quot Days
violDSMtd	m	V (DS)
violMonths	m	V Months
ctAtwSpreadAbsoluteMtd	m	CT ATWS ABS MtD
ctAtwSpreadPercentageMtd	m	CT ATWS % MtD
ctAtwSpreadToMaxSpreadMtd	m	CT ATWS/Max Spread MtD
ctAtwBidQtyMtd	m	CT ATW Qty Bid MtD
ctAtwAskQtyMtd	m	CT ATW Qty Ask MtD
numUnitsDSMtd	m	Num Units DS MtD
numTradesDSMtd	m	Num Trades DS MtD
trdValueDSMtd	m	Value Trd Crncy DS MtD
numUnitsParticipantMtd	m	Num Units Participant MtD
numTradesParticipantMtd	m	Num Trades Participant MtD
trdValueParticipantMtd	m	Value Trd Crncy Participant MtD
violFeeMtd	m	V (Fee)

### **Text Report Structure**

This report is available only in XML format.

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#### 4.2.5 PM300 Compliance Report Equities Designated Sponsor

Description	<p>This report informs Designated Sponsor if minimum requirements are fulfilled in a quick overview including the participation rates of each instrument month-to-date.</p> <p>The report also displays the number of months in a row in which the performance criteria were violated. In case of six months, Deutsche Boerse will cancel the mandate in the respective instrument and the reregistration is only possible after 60 business days.</p> <p>The number of months with violations will be set to zero when the Designated Sponsor has fulfilled the requirements in a month.</p> <p>This report only lists equities. The report PM400 Compliance Report ETFs &amp; ETPs Designated Sponsor outlines compliance data for ETFs &amp; ETPs.</p> <p>The Designated Sponsor and Regulated Market Maker Guide available on the Xetra Web site contains detailed information about Deutsche Boerse Performance Measuring and Rating of Designated Sponsors and Regulated Market Makers.</p> <p>This report is available only for cash markets.</p> <p>This report is available only in XML format.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### pm300

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

pm300Grp, repeated 0 ... variable times:

##### pm300KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

pm300Grp1, repeated 1 ... variable times:

##### pm300KeyGrp1



businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

pm300Grp2, repeated 1 ... variable times:

pm300KeyGrp2instrumentGrp1

product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr

pm300Rec, repeated 1 ... variable times:

tradingDate	m	Trading Date
tradingMonth	m	Month
ctRateMtd	m	CT Particip Rate MtD
participRateAUMtd	m	Particip Rate AU MtD
participRateOAMtd	m	Particip Rate OA MtD
participRateVolaMtd	m	Particip Rate Vola MtD
numTrdDays	m	Num Trd Days
numQuotDays	m	Num Quot Days
violDSMtd	m	V (DS)
violMonths	m	V Months

**Text Report Structure**

This report is available only in XML format.

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#### 4.2.6 PM400 Compliance Report ETFs & ETPs Designated Sponsor

Description	<p>This report informs Designated Sponsor if the minimum requirements are fulfilled in a quick overview including the participation rates of each instrument month-to-date. The report also displays the number of months in a row in which the performance criteria were violated. In case of six months, Deutsche Boerse will cancel the mandate in the respective instrument and the re-registration is only possible after 60 business days. The number of months with violations will be set to zero when the Designated Sponsor has fulfilled the requirements in a month.</p> <p>This report only lists ETFs &amp; ETPs. The report PM300 Compliance Report Equities Designated Sponsor outlines compliance data for equities.</p> <p>The Designated Sponsor and Regulated Market Maker Guide available on the Xetra Web site contains detailed information about Deutsche Boerse Performance Measuring and Rating of Designated Sponsors and Regulated Market Makers.</p> <p>This report is available only for cash markets.</p> <p>This report is available only in XML format.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### pm400

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

pm400Grp, repeated 0 ... variable times:

##### pm400KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

pm400Grp1, repeated 1 ... variable times:

##### pm400KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
<u>pm400Grp2</u> , repeated 1 ... variable times:		
<u>pm400KeyGrp2</u>		
<u>instrumentGrp1</u>		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr
<u>pm400Rec</u> , repeated 1 ... variable times:		
tradingDate	m	Trading Date
tradingMonth	m	Month
ctRateMtd	m	CT Particip Rate MtD
participRateAUMtd	m	Particip Rate AU MtD
participRateOAMtd	m	Particip Rate OA MtD
participRateVolaMtd	m	Particip Rate Vola MtD
numTrdDays	m	Num Trd Days
numQuotDays	m	Num Quot Days
violDSMtd	m	V (DS)
violMonths	m	V Months

### **Text Report Structure**

This report is available only in XML format.

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#### 4.2.7 PM500 Rating Report Equities Designated Sponsor

Description	<p>This report includes all equities that are determined for the rating scheme. Foreign equities out of the quotation board, equities registered during a month and High Liquid equities not flagged for activation for this Designated Sponsor are excluded. For each instrument, a rating is calculated by applying the precondition that minimum requirements are fulfilled. In total, the consolidated rating across all equities is calculated, providing an indication to Designated Sponsor in regard to the quarterly rating.</p> <p>The Designated Sponsor and Regulated Market Maker Guide available on the Xetra Web site contains detailed information about Deutsche Boerse Performance Measuring and Rating of Designated Sponsors and Regulated Market Makers.</p> <p>This report is available only for cash markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### pm500

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

pm500Grp, repeated 0 ... variable times:

##### pm500KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

pm500Grp1, repeated 1 ... variable times:

##### pm500KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

pm500Grp2, repeated 1 ... variable times:

pm500KeyGrp2

dscr1	m	
<u>instrumentGrp1</u>		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr

pm500Rec, repeated 1 ... variable times:

tradingDate	m	Trading Date
tradingMonth	m	Month
ctAvgTrdTimeMtdToTheSec	m	CT Avg Trd Time
ctAvgQuotTimeMtdToTheSec	m	CT Avg Quot Time
ctAvgQuotTimeBonusMtdToTheSec	m	CT Avg Quot Time Bonus
ctRateMtd	m	CT Particip Rate
ctRateBonusMtd	m	CT Particip Rate with Bonus
participRateAUMtd	m	Particip Rate AU
participRateOAMtd	m	Particip Rate OA
participRateVolaMtd	m	Particip Rate Vola
numTrdDays	m	Num Trd Days
numQuotDays	m	Num Quot Days
violDSMtd	m	Viol
ctAtwSpreadPercentageMtd	m	CT ATWS %
ctAtwSpreadPercentageBonusMtd	m	CT ATWSB %
ctAtwSpreadToMaxSpreadMtd	m	CT ATWS/Max Spread
ctAtwSpreadBonusToMaxSpreadMtd	m	CT ATWSB/Max Spread
ctAtwBidQtyMtd	m	CT ATW Qty Bid
ctAtwAskQtyMtd	m	CT ATW Qty Ask
numUnitsDSMtd	m	Num Units
numTradesDSMtd	m	Num Trades
trdValueDSMtd	m	Value Trd Crncy
ratingInstrMtd	m	Rating
dscr1	m	
totalCTAvgQuotTimeBonusDSMtdToTheSec	m	CT Avg Quot Time Bonus
totalCTRRateBonusDSMtd	m	CT Particip Rate with Bonus
totalCTAtwSpreadPercentageBonusDSMtd	m	CT ATWSB %

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totalCTAtwSpreadBonusToMaxSpreadDSMtd	m	CT ATWSB/Max Spread
totalRatingDSMtd	m	TTL Rating



#### 4.2.8 PM600 Individual Rating Report Equities Designated Sponsor

Description	<p>This report provides the Designated Sponsor with the possibility to demonstrate the quality of liquidity provision by the Designated Sponsor per single equity to the issuing company of the equity. The difference to the PM500 Rating Report Equities Designated Sponsor report is that the outcomes are available for each security separately.</p> <p>All descriptions of the data record of PM500 Rating Report Equities Designated Sponsor apply here too.</p> <p>The Designated Sponsor and Regulated Market Maker Guide available on the Xetra Web site contains detailed information about Deutsche Boerse Performance Measuring and Rating of Designated Sponsors and Regulated Market Makers.</p> <p>This report is available only for cash markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### pm600

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

##### pm600Grp, repeated 0 ... variable times:

##### pm600KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

##### pm600Grp1, repeated 1 ... variable times:

##### pm600KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier



pm600Grp2, repeated 1 ... variable times:

pm600KeyGrp2

dscr1	m	
<u>instrumentGrp1</u>		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr

pm600Rec, repeated 1 ... variable times:

tradingDate	m	Trading Date
tradingMonth	m	Month
ctAvgTrdTimeMtdToTheSec	m	CT Avg Trd Time
ctAvgQuotTimeMtdToTheSec	m	CT Avg Quot Time
ctAvgQuotTimeBonusMtdToTheSec	m	CT Avg Quot Time Bonus
ctRateMtd	m	CT Particip Rate
ctRateBonusMtd	m	CT Particip Rate with Bonus
participRateAUMtd	m	Particip Rate AU
participRateOAMtd	m	Particip Rate OA
participRateVolaMtd	m	Particip Rate Vola
numTrdDays	m	Num Trd Days
numQuotDays	m	Num Quot Days
violDSMtd	m	Viol
ctAtwSpreadPercentageMtd	m	CT ATWS %
ctAtwSpreadPercentageBonusMtd	m	CT ATWSB %
ctAtwSpreadToMaxSpreadMtd	m	CT ATWS/Max Spread
ctAtwSpreadBonusToMaxSpreadMtd	m	CT ATWSB/Max Spread
ctAtwBidQtyMtd	m	CT ATW Qty Bid
ctAtwAskQtyMtd	m	CT ATW Qty Ask
numUnitsDSMtd	m	Num Units
numTradesDSMtd	m	Num Trades
trdValueDSMtd	m	Value Trd Crncy
ratingInstrMtd	m	Rating



#### 4.2.9 PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs

Description	<p>This report includes the daily and month-to-date performance of one Designated Sponsor for one Issuer in all ETFs &amp; ETPs the Designated Sponsor supports out of the Issuer's ETF &amp; ETP instruments. The performance data shows the participation rates during auctions and continuous trading based on the requirements that are defined by the Issuer as well as by Deutsche Boerse. Furthermore, the trading information is displayed such as trading volume executed by the Designated Sponsor, average spread and average quantity offered.</p> <p>This report is addressed to the Issuer and shows the same data as report PM820 Individual Designated Sponsor-Issuer Report ETFs &amp; ETPs.</p> <p>The Designated Sponsor and Regulated Market Maker Guide available on the Xetra Web site contains detailed information about Deutsche Boerse Performance Measuring and Rating of Designated Sponsors and Regulated Market Makers.</p> <p>This report is available only for cash markets.</p> <p>This report is available only in XML format.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### pm810

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

pm810Grp, repeated 0 ... variable times:

##### pm810KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

pm810Grp1, repeated 1 ... variable times:

##### pm810KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
<u>pm810Grp2</u> , repeated 1 ... variable times:		
<u>pm810KeyGrp2</u>		
<u>instrumentGrp1</u>		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr
<u>pm810Rec</u> , repeated 1 ... variable times:		
tradingDate	m	Trading Date
ctTrdTime	m	CT Trd Time
ctQuotTime	m	CT Quot Time
ctQuotTimeIssuer	m	CT Quot Time Issuer
ctRate	m	CT Particip Rate
ctRateIssuer	m	CT Particip Rate Issuer
numAU	m	Num AU
numAUQuoted	m	Num AU Quot
participRateAU	m	Particip Rate AU
numOA	m	Num OA
numOAQuoted	m	Num OA Quot
participRateOA	m	Particip Rate OA
numVola	m	Num Vola
numVolaQuoted	m	Num Vola Quot
participRateVola	m	Particip Rate Vola
postCalcInd	m	postCalcInd
violDSDay	m	V (DS)
ctAtwSpreadAbsolute	m	CT ATWS ABS
ctAtwSpreadPercentage	m	CT ATWS %
ctAtwBidQty	m	CT ATW Qty Bid
ctAtwAskQty	m	CT ATW Qty Ask
numUnitsDS	m	Num Units DS
numTradesDS	m	Num Trades DS
trdValueDS	m	Value Trd Crncy DS
tradingMonth	m	Month

ctAvgTrdTimeMtd	m	CT Avg Trd Time MtD
ctAvgQuotTimeMtd	m	CT Avg Quot Time MtD
ctQuotTimeIssuerMtd	m	CT Avg Quot Time Issuer MtD
ctRateMtd	m	CT Particip Rate MtD
ctRateIssuerMtd	m	CT Particip Rate Issuer MtD
numAUMtd	m	Num AU MtD
numAUQuotedMtd	m	ALL Num Quot MtD
participRateAUMtd	m	Particip Rate AU MtD
numOAMtd	m	Num OA MtD
numOAQuotedMtd	m	Num OA Quot MtD
participRateOAMtd	m	Particip Rate OA MtD
numVolaMtd	m	Num Vola MtD
numVolaQuotedMtd	m	Num Vola Quot MtD
participRateVolaMtd	m	Particip Rate Vola MtD
numTrdDays	m	Num Trd Days
numQuotDays	m	Num Quot Days
violDSMtd	m	V (DS)
violMonths	m	V Months
ctAtwSpreadAbsoluteMtd	m	CT ATWS ABS MtD
ctAtwSpreadPercentageMtd	m	CT ATWS % MtD
ctAtwBidQtyMtd	m	CT ATW Qty Bid MtD
ctAtwAskQtyMtd	m	CT ATW Qty Ask MtD
numUnitsDSMtd	m	Num Units DS MtD
numTradesDSMtd	m	Num Trades DS MtD
trdValueDSMtd	m	Value Trd Crncy DS MtD

### **Text Report Structure**

This report is available only in XML format.

#### 4.2.10 PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

Description	<p>This report includes the daily and month-to-date performance of one Designated Sponsor for one Issuer in all ETFs &amp; ETPs the Designated Sponsor supports out of the Issuer's ETF &amp; ETP instruments. The performance data shows the participation rates during auctions and continuous trading based on the requirements that are defined by the Issuer as well as by Deutsche Boerse. Furthermore, trading information is displayed such as trading volume executed by the Designated Sponsor, average spread and average quantity offered.</p> <p>This report is addressed to the Designated Sponsor and shows the same data as report PM810 Individual Issuer-Designated Sponsor Report ETFs &amp; ETPs. The Designated Sponsor and Regulated Market Maker Guide available on the Xetra Web site contains detailed information about Deutsche Boerse Performance Measuring and Rating of Designated Sponsors and Regulated Market Makers.</p> <p>This report is available only for cash markets.</p> <p>This report is available only in XML format.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### pm820

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

pm820Grp, repeated 0 ... variable times:

##### pm820KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

pm820Grp1, repeated 1 ... variable times:

##### pm820KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
<u>pm820Grp2</u> , repeated 1 ... variable times:		
<u>pm820KeyGrp2</u>		
<u>instrumentGrp1</u>		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr
<u>pm820Rec</u> , repeated 1 ... variable times:		
tradingDate	m	Trading Date
ctTrdTime	m	CT Trd Time
ctQuotTime	m	CT Quot Time
ctQuotTimeIssuer	m	CT Quot Time Issuer
ctRate	m	CT Particip Rate
ctRateIssuer	m	CT Particip Rate Issuer
numAU	m	Num AU
numAUQuoted	m	Num AU Quot
participRateAU	m	Particip Rate AU
numOA	m	Num OA
numOAQuoted	m	Num OA Quot
participRateOA	m	Particip Rate OA
numVola	m	Num Vola
numVolaQuoted	m	Num Vola Quot
participRateVola	m	Particip Rate Vola
postCalcInd	m	postCalcInd
violDSDay	m	V (DS)
ctAtwSpreadAbsolute	m	CT ATWS ABS
ctAtwSpreadPercentage	m	CT ATWS %
ctAtwBidQty	m	CT ATW Qty Bid
ctAtwAskQty	m	CT ATW Qty Ask
numUnitsDS	m	Num Units DS
numTradesDS	m	Num Trades DS
trdValueDS	m	Value Trd Crncy DS
tradingMonth	m	Month

ctAvgTrdTimeMtd	m	CT Avg Trd Time MtD
ctAvgQuotTimeMtd	m	CT Avg Quot Time MtD
ctQuotTimeIssuerMtd	m	CT Avg Quot Time Issuer MtD
ctRateMtd	m	CT Particip Rate MtD
ctRateIssuerMtd	m	CT Particip Rate Issuer MtD
numAUMtd	m	Num AU MtD
numAUQuotedMtd	m	ALL Num Quot MtD
participRateAUMtd	m	Particip Rate AU MtD
numOAMtd	m	Num OA MtD
numOAQuotedMtd	m	Num OA Quot MtD
participRateOAMtd	m	Particip Rate OA MtD
numVolaMtd	m	Num Vola MtD
numVolaQuotedMtd	m	Num Vola Quot MtD
participRateVolaMtd	m	Particip Rate Vola MtD
numTrdDays	m	Num Trd Days
numQuotDays	m	Num Quot Days
violDSMtd	m	V (DS)
violMonths	m	V Months
ctAtwSpreadAbsoluteMtd	m	CT ATWS ABS MtD
ctAtwSpreadPercentageMtd	m	CT ATWS % MtD
ctAtwBidQtyMtd	m	CT ATW Qty Bid MtD
ctAtwAskQtyMtd	m	CT ATW Qty Ask MtD
numUnitsDSMtd	m	Num Units DS MtD
numTradesDSMtd	m	Num Trades DS MtD
trdValueDSMtd	m	Value Trd Crncy DS MtD

### **Text Report Structure**

This report is available only in XML format.



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#### 4.2.11 PM900 Specialist Performance per Executed Order

Description	This report contains all executed orders for the Specialist on this trading day, showing on single order level also the duration of executability and BFZ Commitment Conditions fulfillment. This report is available only for cash markets. This report is available only in XML format.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### pm900

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

pm900Grp, repeated 0 ... variable times:

##### pm900KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

pm900Grp1, repeated 1 ... variable times:

##### pm900KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

pm900Grp2, repeated 0 ... variable times:

##### pm900KeyGrp2

##### instrumentGrp1

product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id

instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr
<u>pm900Rec</u> , repeated 1 ... variable times:		
productCategory	m	Product Category
issuerIdCod	m	Issuer
exchangeOrderId	m	OrdrNo
buyCod	m	B/S
limOrdrPrc	m	OrderLimit
tradedOrderVolume	m	OrderQty
execPrc	m	ExecPrc
execDate	m	ExecDate
execTimeStamp	m	ExecTime
bidPrc	m	BidPrc
askPrc	m	AskPrc
execDuration	m	Execution Duration
bfzCC	m	BFZCC

### **Text Report Structure**

This report is available only in XML format.

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#### 4.2.12 PM910 ITM Issuer Fulfillment Aggregated

Description	This report contains daily and month-to-date performance measurement information for each Issuer in the Continuous Auction with Market Maker trading model, which is aggregated over all instruments. This report is available only for cash markets. This report is available only in XML format.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### pm910

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

pm910Grp, repeated 0 ... variable times:

##### pm910KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

pm910Grp1, repeated 1 ... variable times:

##### pm910KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

pm910Rec, repeated 1 ... variable times:

quoteAvailTimePercentageDly	m	Quot Avail Time % Dly
minQuoteQtyTimePercentageDly	m	Min Quot Qty Time % Dly
avgExecDurationDly	m	Avg Exec Duration Dly
avgExecClassDly	m	Avg Exec Class Dly
instrWithoutPriceAbsoluteDly	m	Instr Without Price Abs Dly

instrWithoutPricePercentageDly	m	Instr Without Price % Dly
quoteAvailTimePercentageMtd	m	Quot Avail Time % MtD
minQuoteQtyTimePercentageMtd	m	Min Quot Qty Time % MtD
avgExecDurationMtd	m	Avg Exec Duration MtD
avgExecClassMtd	m	Avg Exec Class MtD
instrWithoutPriceAbsoluteMtd	m	Instr Without Price Abs MtD
instrWithoutPricePercentageMtd	m	Instr Without Price % MtD

### **Text Report Structure**

This report is available only in XML format.

#### 4.2.13 PM920 ITM Issuer Fulfillment Instrument Level

Description	This report contains daily and month-to-date performance measurement information for each Issuer in the Continuous Auction with Market Maker trading model on instrument level. This report is available only for cash markets. This report is available only in XML format.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### pm920

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

pm920Grp, repeated 0 ... variable times:

##### pm920KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

pm920Grp1, repeated 1 ... variable times:

##### pm920KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

pm920Grp2, repeated 1 ... variable times:

##### pm920KeyGrp2

##### instrumentGrp1

product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id

instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr
<u>pm920Rec</u> , repeated 1 ... variable times:		
quoteAvailTimePercentageDly	m	Quot Avail Time % Dly
minQuoteQtyTimePercentageDly	m	Min Quot Qty Time % Dly
avgExecDurationDly	m	Avg Exec Duration Dly
avgExecClassDly	m	Avg Exec Class Dly
quoteAvailTimePercentageMtd	m	Quot Avail Time % MtD
minQuoteQtyTimePercentageMtd	m	Min Quot Qty Time % MtD
avgExecDurationMtd	m	Avg Exec Duration MtD
avgExecClassMtd	m	Avg Exec Class MtD

### **Text Report Structure**

This report is available only in XML format.

#### 4.2.14 PM930 ITM Issuer Performance Per Executed Order

Description	This report contains all executed orders for the issuer on this trading day, showing on single order level also the duration of executability and BFZ Premium Conditions fulfilment. This report is available only for cash markets. This report is available only in XML format.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### pm930

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

pm930Grp, repeated 0 ... variable times:

##### pm930KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

pm930Grp1, repeated 1 ... variable times:

##### pm930KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

pm930Grp2, repeated 0 ... variable times:

##### pm930KeyGrp2

##### instrumentGrp1

product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id

instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr
<u>pm930Rec</u> , repeated 1 ... variable times:		
productCategory	m	Product Category
issuerIdCod	m	Issuer
exchangeOrderId	m	OrdrNo
buyCod	m	B/S
limOrdrPrc	m	OrderLimit
tradedOrderVolume	m	OrderQty
execPrc	m	ExecPrc
execDate	m	ExecDate
execTimeStamp	m	ExecTime
bidPrc	m	BidPrc
askPrc	m	AskPrc
execDuration	m	Execution Duration
bfzPC	m	BFZPC

### **Text Report Structure**

This report is available only in XML format.



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## 4.3 RC Contract Maintenance

### 4.3.1 RC100 Capital Adjustment Series Report

Description	This report contains all new series and all changes to existing series created or changed due to a capital adjustment. - This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.
CRE Area	Public.

#### XML Report Structure

#### M/O Text Report Heading

##### rc100

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

rc100Grp, repeated 0 ... variable times:

##### rc100KeyGrp

product	m	Product
secuRFac	m	RFactor

rc100Grp1, repeated 1 ... variable times:

rc100Rec, repeated 1 ... variable times:

bfrAfrDec	m	bfrAfrDec
<u>cntrdIdRCGrp</u>		
product	m	Product
isinCod	o	Isin
contractYear	o	CntrYear
contractMonth	o	CntrMonth
contractDate	o	CntrDate
cntrClasCod	o	CP

strikePrc	o	Strike Price
cntrVersNo	o	VerNum
remainderForCashSettlement	o	remCashSettlement
trdUnt	o	TradingUnit

**Text Report Structure**

Product RFactor  
-----  
XXXXXXXXXXXX 9999.99999999

bfrAfrDec	Product	Isin	CntrYear	CntrMonth	CntrDate	CP	Strike Price	VerNum	remCashSettlement	TradingUnit
-----										
XXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	9999	99	31-12-09	XXXX	999999.99999	99	+999999.9999	9999.9999

## 4.4 RD Trading RDS Reports

### 4.4.1 RD110 User Profile Maintenance

Description	The report provides an overview of all changes made to the general attributes of a user and to his entitlement profile, i.e. deletions, additions, modifications. Relevant are all user roles which are maintainable by the members as well as such only maintainable by Eurex.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

#### rd110

##### rptHdr

exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	

rd110Grp, repeated 0 ... variable times:

##### rd110KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

rd110Grp1, repeated 1 ... variable times:

##### rd110KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

rd110Grp2, repeated 1 ... variable times:

##### rd110KeyGrp2

user	o	Trader
userNumericId	o	Trader Id

rd110Grp3, repeated 1 ... variable times:

rd110KeyGrp3

recTypCod m (XML only)

rd110Rec1, repeated 0 ... variable times:

secuAdminCod m SecuAdmin

updCod m UpdCod

updDat m Upd date

updTim m Upd Time

prvUpdDat o PrvUpdDat

updtFldNam m FieldName

audtValBefore o Previous Value

audtValAfter o New Value

rd110Rec2, repeated 0 ... variable times:

secuAdminCod m SecuAdmin

updCod m UpdCod

updDat m Upd Date

updTim m Upd Time

prvUpdDat o PrvUpdDat

mktGrpNam m MktGrp

entRole m Role

rd110Rec3, repeated 0 ... variable times:

secuAdminCod m SecuAdmin

updCod m UpdCod

updDat m Upd Date

updTim m Upd Time

prvUpdDat o PrvUpdDat

tesType m TES Type

tesEligibility m TES Eligibility

totUserUpdCodAdd o Total User Add

totUserUpdCodChg o Total User Change

totUserUpdCodDel o Total User Delete

totBUUpdCodAdd m Total Business Unit Add

totBUUpdCodChg m Total Business Unit Change

totBUUpdCodDel m Total Business Unit Delete

totParticipantUpdCodAdd o Total Participant Add

totParticipantUpdCodChg o Total Participant Change

totParticipantUpdCodDel o Total Participant Delete



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#### 4.4.2 RD115 User Profile Status

Description	The report provides an overview of all current user entitlement profiles for a participant. It includes profiles maintainable by exchange participants and those maintainable only by Market Supervision. In addition, the report provides information on several users attributes like level or status. If a resource is missing in the list, the user is not entitled to use the resource.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### rd115

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

rd115Grp, repeated 0 ... variable times:

##### rd115KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

rd115Grp1, repeated 1 ... variable times:

##### rd115KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

rd115Grp2, repeated 1 ... variable times:

##### rd115KeyGrp2

user	o	Trader
userNumericId	o	Trader Id

##### rd115Rec1

category	o	Category
----------	---	----------

usrGroup	o	Grp
level	o	Lvl
logNam	o	Login
isUSFlg	o	US
allowNonCCPTrading	o	NonCCP
tacEligibility	o	TAC Eligibility
effStatus	o	EffSts
delProtected	o	DelProt
enableProprietaryAcct	o	Enable P Acct
enableAgencyAcct	o	Enable A Acct
enableMarketMakingAcct	o	Enable M Acct
enableRisklessPrincipalAcct	o	Enable R Acct
enableIssuerAccount	o	Enable Iss Acct
maxOrderValue	o	MaxOrdrVal
maxOrdrQty	o	MaxOrdrQty
userRiskGroup	o	User Risk Group
tslUserGrp	o	TSL User Group
settlAcct	o	Settl Acct
settlLocat	o	Settl Loc
prefSettlAcct	o	Pref Settl Acct
prefSettlLocat	o	Pref Settl Loc
pinCode	o	PinCode
<u>rd115Grp3</u> , repeated 0 ... variable times:		
<u>rd115KeyGrp3</u>		
mktGrpNam	m	MktGrp
<u>rd115Rec2</u> , repeated 0 ... variable times:		
entRole	m	Role
<u>rd115Grp4</u> , repeated 0 ... variable times:		
tesType	m	TES Type
tesEligibility	m	TES Eligibility





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#### 4.4.3 RD120 User Transaction Size Limit Maintenance

Description	The report provides all changes of the user product assignments made during the day and the automatic changes when a product is moved to a different product market group. In addition, it lists the maximum order quantities per user and product. If the user is blank, all listed changes of assignments and quantities were applied to the business unit. Leaving the business unit empty indicates that the changes of quantities and/or product assignments are applied to the participant.  This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

#### rd120

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

rd120Grp, repeated 0 ... variable times:

##### rd120KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

rd120Grp1, repeated 1 ... variable times:

##### rd120KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

rd120Grp2, repeated 1 ... variable times:

##### rd120KeyGrp2

user	o	Trader
userNumericId	o	Trader Id

rd120Rec, repeated 1 ... variable times:

mktGrpNam	m	MktGrp
product	m	Prod
updCod	m	UpdCod
updDat	m	Upd Date
updTim	m	Upd Time
secuAdminCod	m	SecuAdmin
prvUpdDat	o	PrvUpdDat
updtFldNam	m	FieldName
audtValBefore	o	Previous Value
audtValAfter	o	New Value
totUserUpdCodAdd	o	Total User Add
totUserUpdCodChg	o	Total User Change
totUserUpdCodDel	o	Total User Delete
totBUUpdCodAdd	m	Total Business Unit Add
totBUUpdCodChg	m	Total Business Unit Change
totBUUpdCodDel	m	Total Business Unit Delete
totParticipantUpdCodAdd	o	Total Participant Add
totParticipantUpdCodChg	o	Total Participant Change
totParticipantUpdCodDel	o	Total Participant Delete

---



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#### 4.4.4 RD125 User Transaction Size Limit Status

Description	<p>The report provides the state of the trader product and trader product market group assignments which is effective after the end-of-day processing. Additionally, the report lists the corresponding maximum order quantities per trader and product. As the transaction size limits of a trader are not validated against the limits of the business unit the trader belongs to, additional fields show the information about the effective transaction size limits of the trader. Assignments and quantities applying to the business unit overall are indicated by leaving the user blank.</p> <p>This report is available only for derivative markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### rd125

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

rd125Grp, repeated 0 ... variable times:

##### rd125KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

rd125Grp1, repeated 1 ... variable times:

##### rd125KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

rd125Grp2, repeated 1 ... variable times:

##### rd125KeyGrp2

user	o	Trader
------	---	--------



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#### 4.4.5 RD130 Trade Enrichment Rule Maintenance

Description	This report provides an overview of all changes made to trade enrichment rules during the business day (deletions, additions, modifications). The report is split per market participant, business unit and rule, and is sorted per rule, update action and time.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### rd130

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

rd130Grp, repeated 0 ... variable times:

##### rd130KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

rd130Grp1, repeated 1 ... variable times:

##### rd130KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

rd130Grp2, repeated 1 ... variable times:

##### rd130KeyGrp2

tradeEnrichmentRuleId	m	Rule ID
-----------------------	---	---------

rd130Rec, repeated 1 ... variable times:

updCod	m	UpdCod
updDat	m	Upd Date
updTim	m	Upd Time

secuAdminCod	m	SecuAdmin
prvUpdDat	o	PrvUpdDat
updtFldNam	m	Field Name
audtValBefore	o	Previous value
audtValAfter	o	New value
totBUUpdCodAdd	m	totBUUpdCodAdd
totBUUpdCodChg	m	totBUUpdCodChg
totBUUpdCodDel	m	totBUUpdCodDel
totParticipantUpdCodAdd	o	totParticipantUpdCodAdd
totParticipantUpdCodChg	o	totParticipantUpdCodChg
totParticipantUpdCodDel	o	totParticipantUpdCodDel

**Text Report Structure**

Participant Participant Long Name BU BU Long Name BU Identifier Rule ID

-----  
XXXXX XXX XXXXXXXX XXX 999999 99999

UpdCod Upd Date Upd Time SecuAdmin PrvUpdDat Field Name Previous value  
New value

-----  
XXXXXX 31-12-09 23:59:59 XXXXXXXXXXXX 31-12-09 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  
XX

-----  
totBUUpdCodAdd 99,999

-----  
totBUUpdCodChg 99,999

-----  
totBUUpdCodDel 99,999

-----  
totParticipantUpdCodAdd 99,999

-----  
totParticipantUpdCodChg 99,999

-----  
totParticipantUpdCodDel 99,999

---

#### 4.4.6 RD135 Trade Enrichment Rule Status

Description	This report provides an overview of all current trade enrichment rules. The report is split per market participant, business unit and rule and is sorted by rule.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### rd135

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

rd135Grp, repeated 0 ... variable times:

##### rd135KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

rd135Grp1, repeated 1 ... variable times:

##### rd135KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

rd135Grp2, repeated 1 ... variable times:

##### rd135KeyGrp2

tradeEnrichmentRuleId	m	Rule ID
-----------------------	---	---------

rd135Rec, repeated 1 ... variable times:

validityFlg	m	Valid
account	o	Ac
accountName	o	Account Name
freeText1	o	Text 1





#### 4.4.7 RD180 Auto Approval Rule Maintenance

Description	This report provides an overview of all changes made to the auto approval rules for a user i.e. deletions, additions and modifications during the day. This report is available for cash and derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

#### rd180

##### rptHdr

exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	

rd180Grp, repeated 0 ... variable times:

##### rd180KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

rd180Grp1, repeated 1 ... variable times:

##### rd180KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

rd180Grp2, repeated 1 ... variable times:

##### rd180KeyGrp2

user	o	Trader
userNumericId	o	Trader Id

rd180Grp3, repeated 1 ... variable times:

##### rd180KeyGrp3

autoApprRuleId	m	Rule ID
autoApprRuleName	m	Rule Name

rd180Rec, repeated 1 ... variable times:

updCod	m	UpdCod
updDat	m	Upd Date
updTim	m	Upd Time
secuAdminCod	m	SecuAdmin
prvUpdDat	o	PrvUpdDat
updtFldNam	m	FieldName
audtValBefore	o	Previous Value
audtValAfter	o	New Value
totUserUpdCodAdd	o	Total User Add
totUserUpdCodChg	o	Total User Change
totUserUpdCodDel	o	Total User Delete
totBUUpdCodAdd	m	Total Business Unit Add
totBUUpdCodChg	m	Total Business Unit Change
totBUUpdCodDel	m	Total Business Unit Delete
totParticipantUpdCodAdd	o	Total Participant Add
totParticipantUpdCodChg	o	Total Participant Change
totParticipantUpdCodDel	o	Total Participant Delete

---



#### 4.4.8 RD185 Auto Approval Rule Status

Description	This report provides details of the auto approval rules set-up for each user of the Business Unit. This report is available for cash and derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

#### rd185

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

rd185Grp, repeated 0 ... variable times:

##### rd185KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

rd185Grp1, repeated 1 ... variable times:

##### rd185KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

rd185Grp2, repeated 1 ... variable times:

##### rd185KeyGrp2

user	o	Trader
userNumericId	o	Trader Id

rd185Grp3, repeated 1 ... variable times:

##### rd185KeyGrp3

autoApprRuleId	m	Rule ID
autoApprRuleName	m	Rule Name

rd185Rec, repeated 1 ... variable times:

initiatingUser	o	Initiator
mktGrpNam	o	MktGrp
product	o	Prod
tesType	o	Type
instrumentType	o	Instrument Type
clientKey	o	Enrichment Rule ID
account	o	AC
beneficiary	o	Beneficiary
clientIdentifier	o	Client Identifier
riskReduction	o	CommHedgFlg
customerInstr	o	C
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
ordOriginFirm	o	OrgFirm.
flexAcctInfo	o	Flex Account Info
freeText1	o	Text 1
freeText2	o	Text 2
freeText3	o	Text 3
freeText4	o	Text 4
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
liqProvActivity	o	Liq Prov Activity
maxTradeQty	o	Max Trade Quantity
maxTradeValue	o	Max Trade Value
opnClsCod	o	OC
originCountryCode	o	OCC
complianceInfo	o	Compliance Info
skipQtyCheck	o	Skip Qty Check
skipValueCheck	o	Skip Value Check
clearingTakeUpMember	o	Take Up Mbr
tradingCapacity	o	TC
dmaFlg	o	DMA Flag



#### 4.4.9 RD190 SRQS Respondent Assignment Maintenance

Description	This report provides an overview of all changes made to the enrollment of users as respondents including Smart functionality for Eurex EnLight i.e. deletions, additions, and modifications during the day. This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### rd190

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

rd190Grp, repeated 0 ... variable times:

##### rd190KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

rd190Grp1, repeated 1 ... variable times:

##### rd190KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

rd190Grp2, repeated 1 ... variable times:

##### rd190KeyGrp2

user	o	Trader
userNumericId	o	Trader Id

rd190Rec, repeated 1 ... variable times:

product	m	Prod
updCod	m	UpdCod



updDat	m	Upd Date
updTim	m	Upd Time
secuAdminCod	m	SecuAdmin
prvUpdDat	o	PrvUpdDat
updtFldNam	m	FieldName
audtValBefore	o	Previous Value
audtValAfter	o	New Value
totUserUpdCodAdd	o	Total User Add
totUserUpdCodChg	o	Total User Change
totUserUpdCodDel	o	Total User Delete
totBUUpdCodAdd	m	Total Business Unit Add
totBUUpdCodChg	m	Total Business Unit Change
totBUUpdCodDel	m	Total Business Unit Delete
totParticipantUpdCodAdd	o	Total Participant Add
totParticipantUpdCodChg	o	Total Participant Change
totParticipantUpdCodDel	o	Total Participant Delete

---



#### 4.4.10 RD195 SRQS Respondent Assignment Status

Description	This report provides details of the all the users from the Business Unit which are enrolled as respondents for Eurex EnLight including enrollment for the Smart functionality. This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### rd195

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

rd195Grp, repeated 0 ... variable times:

##### rd195KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

rd195Grp1, repeated 1 ... variable times:

##### rd195KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

rd195Grp2, repeated 1 ... variable times:

##### rd195KeyGrp2

user	o	Trader
userNumericId	o	Trader Id

rd195Rec, repeated 1 ... variable times:

product	m	Prod
registerSmart	m	SmartFlag



#### 4.4.11 RD205 SMP Group Status Report

Description	This report contains the SMP setting of a Business Unit as well as the SMP Group Association of a Business Unit, if existent, listing the Business Units the report Business Unit is associated with.  This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### rd205

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

rd205Grp, repeated 0 ... variable times:

##### rd205KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

rd205Grp1, repeated 1 ... variable times:

##### rd205KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

rd205Rec, repeated 1 ... variable times:

disableSMP	m	SMP Disable Flag
smpType	m	SMP Type Processing
smpActionSide	o	SMP Action Side

smpBUassociationGrp, repeated 0 ... variable times:

businessUnit	o	Grouped BU
busUntLngName	o	Grouped BU Long



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#### 4.4.12 RD210 Clearing Member Defined TSL Maintenance

Description	<p>This report shows all changes of the member TSL Product Group assignments made during the respective business day. Additionally, the report lists the changes of the maximum order quantities per Non-Clearing member and TSL Product Group. This report only includes member specific data of the related NCMs but not of the clearer itself.</p> <p>This report is available for all clearing members only.</p> <p>This report is available only for derivative markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### rd210

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

rd210Grp, repeated 0 ... variable times:

##### rd210KeyGrp

membClgIdCod	m	Clearing Member
--------------	---	-----------------

rd210Grp1, repeated 1 ... variable times:

##### rd210KeyGrp1

membExchIdCod	m	Member
---------------	---	--------

rd210STSLByCMAuditRec, repeated 0 ... variable times:

tslProductGrp	m	TSL Product Group
updCod	m	UpdCod
updDat	m	Upd Date
updTim	m	Upd Time
secuAdminCod	m	SecuAdmin
prvUpdDat	o	PrvUpdDat
updtFldNam	m	FieldName
audtValBefore	o	Previous Value





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#### 4.4.13 RD215 Clearing Member Defined TSL Status

Description	The report provides the TSL status configured by the Clearing Member for their Non-Clearing Member per TSL Product Group, which is effective after the end-of-day processing. This report is available for all clearing members only. This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### rd215

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

rd215Grp, repeated 0 ... variable times:

##### rd215KeyGrp

membClgIdCod	m	Clearing Member
--------------	---	-----------------

rd215Grp1, repeated 0 ... variable times:

##### rd215KeyGrp1

membExchIdCod	m	Member
---------------	---	--------

rd215Rec, repeated 0 ... variable times:

tslProductGrp	m	TSL Product Group
maxOrdQty	m	MaxOrdQty
maxCalSprdQty	m	MaxCalSprdQty
maxTESQty	m	MaxTESQty

---

### **Text Report Structure**

Clearing Member Member

-----  
XXXXX XXXXX

TSL Product Group MaxOrdQty MaxCalSprdQty MaxTESQty

-----  
XXXXXXXX 999999999.9999 999999999.9999 999999999.9999

#### 4.4.14 RD220 Trading Member Defined TSL Maintenance

Description	The report lists the changes to the TSL configuration by the Trading Member per TSL User Group, TSL Product Group and per user, product, which is only were performed during the business day. Additionally, the report lists the changes of the corresponding effective maximum order quantities per TSL User Group, TSL Product Group and per user and product.  This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### rd220

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

rd220Grp, repeated 0 ... variable times:

##### rd220KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

rd220Grp1, repeated 1 ... variable times:

##### rd220KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

rd220Grp2, repeated 0 ... variable times:

##### rd220KeyGrp2

tslUserGrp	m	TSL User Group
------------	---	----------------

rd220STSLAuditRec, repeated 0 ... variable times:

tslProductGrp	m	TSL Product Group
---------------	---	-------------------

updCod	m	UpdCod
updDat	m	Upd Date
updTim	m	Upd Time
secuAdminCod	m	SecuAdmin
prvUpdDat	o	PrvUpdDat
updtFldNam	m	FieldName
audtValBefore	o	Previous Value
audtValAfter	o	New Value
totUserUpdCodAdd	o	Total User Add
totUserUpdCodChg	o	Total User Change
totUserUpdCodDel	o	Total User Delete
<u>rd220Grp3</u> , repeated 0 ... variable times:		
<u>rd220KeyGrp3</u>		
user	m	Trader
<u>rd220ETSLAuditRec</u> , repeated 0 ... variable times:		
product	m	Prod
updCod	m	UpdCod
updDat	m	Upd Date
updTim	m	Upd Time
secuAdminCod	m	SecuAdmin
prvUpdDat	o	PrvUpdDat
updtFldNam	m	FieldName
audtValBefore	o	Previous Value
audtValAfter	o	New Value
totUserUpdCodAdd	o	Total User Add
totUserUpdCodChg	o	Total User Change
totUserUpdCodDel	o	Total User Delete
totBUUpdCodAdd	m	Total Business Unit Add
totBUUpdCodChg	m	Total Business Unit Change
totBUUpdCodDel	m	Total Business Unit Delete
totParticipantUpdCodAdd	o	Total Participant Add
totParticipantUpdCodChg	o	Total Participant Change
totParticipantUpdCodDel	o	Total Participant Delete



#### 4.4.15 RD225 Trading Member Defined TSL Status

Description	<p>The report provides the TSL status configured by the Trading Member per TSL User Group, TSL Product Group and listing Exceptional TSLs per user and product, which is effective for the start of the next business day.</p> <p>Additionally, this report lists the corresponding effective maximum order quantities per TSL User Group, TSL Product Group and per user and product, which are effective for the start of the next business day.</p> <p>This report is available only for derivative markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### rd225

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

rd225Grp, repeated 0 ... variable times:

##### rd225KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

rd225Grp1, repeated 1 ... variable times:

##### rd225KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

rd225TSLByCMRec, repeated 0 ... variable times:

tslProductGrp	m	TSL Product Group
maxOrderQtyCM	m	MaxOrdQtyCM
maxCalSprdQtyCM	m	MaxCalSprdQtyCM

maxTESQtyCM	m	MaxTESQtyCM
<u>rd225Grp2</u> , repeated 0 ... variable times:		
<u>rd225KeyGrp2</u>		
tslUserGrp	m	TSL User Group
<u>rd225STSLByTMRec</u> , repeated 0 ... variable times:		
tslProductGrp	m	TSL Product Group
maxOrderQtySTSL	m	MaxOrdQtySTSL
maxCalSprdQtySTSL	m	MaxCalSprdQtySTSL
maxTESQtySTSL	m	MaxTESQtySTSL
effMaxOrdQtyUserTSLProductGrp	m	EffMaxOrdQty
effMaxCalSprdQtyUserTSLProductGrp	m	EffMaxCalSprdQty
effMaxTESQtyUserTSLProductGrp	m	EffMaxTESQty
<u>rd225Grp3</u> , repeated 0 ... variable times:		
<u>rd225KeyGrp3</u>		
user	m	Trader
<u>rd225ETSLRec</u> , repeated 0 ... variable times:		
product	m	Prod
maxOrderQtyETSL	m	MaxOrdQtyETSL
maxCalSprdQtyETSL	m	MaxCalSprdQtyETSL
maxTESQtyETSL	m	MaxTESQtyETSL
effMaxOrdQtyUserProduct	m	EffMaxOrdQty
effMaxCalSprdQtyUserProduct	m	EffMaxCalSprdQty
effMaxTESQtyUserProduct	m	EffMaxTESQty

**Text Report Structure**

Participant            Participant Long Name  
-----  
XXXXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU                    BU Long Name            BU Identifier  
-----  
XX    999999

TSL Product Group    MaxOrdQtyCM    MaxCalSprdQtyCM    MaxTESQtyCM  
-----  
XXXXXXXX    999999999.9999    999999999.9999    999999999.9999

TSL User Group  
-----  
XXX

TSL Product Group    MaxOrdQtySTSL    MaxCalSprdQtySTSL    MaxTESQtySTSL    EffMaxOrdQty    EffMaxCalSprdQty    EffMaxTESQty  
-----  
XXXXXXXX    999999999.9999    999999999.9999    999999999.9999    999999999.9999    999999999.9999    999999999.9999

Trader  
-----  
XXXXXX

Prod    MaxOrdQtyETSL    MaxCalSprdQtyETSL    MaxTESQtyETSL    EffMaxOrdQty    EffMaxCalSprdQty    EffMaxTESQty  
-----  
XXXXXXXXXXXX    999999999.9999    999999999.9999    999999999.9999    999999999.9999    999999999.9999    999999999.9999



#### 4.4.16 RD260 TSL Migration Status

Description	This report captures the effective TSLs of the trader in old and new TSL regime. This report is available for all members only during the migration period This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### rd260

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

rd260Grp, repeated 0 ... variable times:

##### rd260KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

rd260Grp1, repeated 1 ... variable times:

##### rd260KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

rd260Grp2, repeated 0 ... variable times:

##### rd260KeyGrp2

user	m	Trader
userNumericId	m	Trader Id
tslUserGrp	m	TSL User Group

rd260Rec, repeated 1 ... variable times:

product	m	Prod
---------	---	------



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## 4.5 TA Trading Maintenance

### 4.5.1 TA113 Complex and Flexible Instrument Definition

Description	<p>This report lists for each product and each complex instrument type, the complex and the flexible instruments available at the beginning of the day or created during the day.</p> <p>Reports are split per Product, Instrument Type and Sub-Type (when it exists) and sorted per Instrument.</p> <p>For each complex instrument, the report lists the instrument mnemonic, the number of legs, and for each leg, the leg mnemonic and the corresponding side and ratio.</p> <p>For Option Volatility Strategies, the underlying leg (underlying product, side, ratio and mnemonic) and the underlying price are additionally listed.</p> <p>For Flexible Instruments, a distinction is done between flexible Futures and flexible Options for which the full instrument definition is provided.</p> <p>This report is available only for derivative markets.</p>
Frequency	Daily.
Availability	This report is available for all members.
CRE Area	Public.

#### XML Report Structure

#### M/O Text Report Heading

##### ta113

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

ta113Grp, repeated 0 ... variable times:

##### ta113KeyGrp

##### instrumentTypGrp

product	m	Product
instrumentType	m	InstType

---

instrumentSubType	o	SubType
<u>ta113GrpRec</u> , repeated 1 ... variable times:		
instrumentId	m	Instrument ID
instrumentMnemonic	o	Instrument Mnemonic
numberOfLegs	m	Legs
<u>instrumentLegGrp</u> , repeated 0 ... variable times:		
instrumentId	m	Leg ID
instrumentMnemonic	o	Leg Mnemonic
buyCod	o	B/S
ratio	o	Ratio
<u>underlyingLegGrp</u> , repeated 0 ... variable times:		
product	o	Und Prod
instrumentId	o	Und Leg ID
instrumentMnemonic	o	Und Leg Mnemonic
buyCod	o	B/S
ratio	o	Ratio
undPrice	o	undLegPrice
<u>flxInstrGrp</u> , repeated 0 ... variable times:		
<u>flxCntrIdGrpT7</u>		
cntrClasCod	o	FlxContract
product	m	
contractDate	m	
cntrExpDat	m	
flxOptCntrExerPrc	o	
cntrVersNo	o	
exerStylTyp	o	
settlTyp	m	
flxCntrSynProdId	o	SynP

---



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#### 4.5.2 TA114 Variance Futures Parameter

Description	<p>This daily report keeps track of the variance futures parameters approved by Market Supervision for all trading dates at the end of each trading day.</p> <p>The report is split per product and instrument, listing variance futures parameters on product level and information on each historical trading date on instrument level.</p> <p>This report is available only for derivative markets.</p>
Frequency	Daily.
Availability	This report is available for all members.
CRE Area	Public.

#### XML Report Structure

#### M/O Text Report Heading

##### ta114

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

ta114Grp, repeated 0 ... variable times:

##### ta114KeyGrp

product	m	Product
nextTradDat	m	Next Trading Date

prodHistoryGrp, repeated 1 ... variable times:

prodTradDat	m	Prod Date
defaultClearingPriceOffset	m	Default Offset
vegaUnit	m	VegaUn
annualisationFactor	m	Ann
secuLstClsPrc	m	UndClsPrc
prodManual	m	PM

InstGrpRec, repeated 0 ... variable times:

##### instKeyGrp

instrumentId	m	Instrument ID
instrumentMnemonic	o	Instrument Mnemonic

expDat	m	Expiration Date
<u>instHistoryGrp</u> , repeated 1 ... variable times:		
instTradDat	m	Inst Date
clearingPriceOffset	m	Price Offset
totalNoTradingDays	m	Tday
elapsedNoTradingDays	m	Eday
standardVar	m	Standard Var
standardVola	m	Std Vol
realisedVar	m	Realised Var
realisedVola	m	Rea Vol
underlyingPrice	m	UndPrc
settlementVola	m	Sett Vol
settlementPrc	m	Settlement Prc
instManual	m	IM

**Text Report Structure**

```

Product  Next Trading Date
-----
XXXXXXXXXXXX  31-12-09

```

```

Prod Date Default Offset VegaUn  Ann  UndClsPrc  PM
-----
31-12-09  999999.999999 999999999 999 999,999.99999+ X

```

```

Instrument ID      Instrument Mnemonic      Expiration Date
-----
99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  31-12-09

```

```

Inst Date Price Offset Tday Eday Standard Var Std Vol Realised Var Rea Vol UndPrc Sett Vol Settlement Prc IM
-----
31-12-09  999999.999999 9999 9999 9999999.999999 999.99 999999.999999 999.99 999999.99999+ 999.99 999999.99999 X

```

### 4.5.3 TA115 Total Return Futures Parameters

Description	<p>This daily report keeps track of the Total Return Futures (TRF) parameters entered and approved by Market Supervision for the current and the previous business days. The report is split per product and instrument, listing first the TRF product parameters for the the previous and the current business days, followed by the TRF instrument parameter listed for each instrument for the current and the previous business days.</p> <p>In case the product or the instrument conversion parameters used on the previous day have been modified afterwards, the most recent values will be regularly displayed with the business date corresponding to the previous business date and the former values will be displayed on an additional line with an empty business date.</p> <p>This report is available only for derivative markets.</p>
Frequency	Daily.
Availability	This report is available for all members.
CRE Area	Public.

#### XML Report Structure

#### M/O Text Report Heading

#### ta115

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

#### ta115Grp, repeated 0 ... variable times:

##### ta115KeyGrp

product	m	Product
nextBusDate	m	Next Business Date

#### ta115ProductRec, repeated 1 ... variable times:

prodBusDate	o	Prod Date
annualisationFactor	m	Ann
businessDayOffset	m	BDO
daySettlDate	m	Settl Date
fundingDays	m	FD



fundingRate	m	Funding Rate
dailyFunding	m	Day Funding
accruedFunding	m	Acc Funding
distributionIndex	m	Distri Index
dailyDistribution	m	Day Distribu
accruedDistribution	m	Acc Distribu
underlyingClose	m	Under Close
rFactor	o	R-Factor

ta115InstrumentGrp, repeated 0 ... variable times:

instKeyGrp

instrumentId	m	Instrument ID
instrumentMnemonic	o	Instrument Mnemonic
expDat	m	Expiration Date

ta115InstrumentRec, repeated 1 ... variable times:

instBusDate	o	Inst Date
expSettlDate	m	ExpS Date
daysToMaturity	m	DMat
prelimUnderlying	m	Prelim Underlying
finalUnderlying	m	Final Underlying
settlSpread	o	Settl Spread
settlBasis	o	Settl Basis
settlClgPrc	m	Settl Price

**Text Report Structure**

Product	Next Business Date										
XXXXXXXXXXXX	31-12-09										
Prod Date	Ann BDO	Settl Date	FD	Funding Rate	Day Funding	Acc Funding	Distri Index	Day Distribu	Acc Distribu	Under Close	R-Factor
31-12-09	999 +99	31-12-09	99	+999999,999999	+999999,999999	+999999,999999	+999999,999999	+999999,999999	+999999,999999	+99999,99999999	9999,99999999
Instrument ID	Instrument Mnemonic	Expiration Date									
99999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	31-12-09									
Inst Date	ExpS Date	DMat	Prelim Underlying	Final Underlying	Settl Spread	Settl Basis	Settl Price				
31-12-09	31-12-09	9999	+9999,99999999	+9999,99999999	+999999,999999	+999999,999999	+999999,999999	+999999,999999			

#### 4.5.4 TA116 Decay Split Table

**Description** This report lists the decay split table for the current business day for each decaying product and each active decaying instruments. This report will be sorted and split per decaying product and decaying instrument. The target instruments are sorted per Split position.

This report is available only for derivative markets.

**Frequency** Daily.

**Availability** This report is available for all members.

**CRE Area** Public.

#### XML Report Structure

#### M/O Text Report Heading

##### ta116

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

ta116Grp, repeated 0 ... variable times:

##### ta116KeyGrp

product	m	Product
decaySplit	m	DecaySplit
targetProduct	m	Target Product

ta116Grp1, repeated 1 ... variable times:

##### ta116KeyGrp1

product	m	Product
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
contractYear	m	CntrYear
contractMonth	m	CntrMonth
cntrClasCod	o	CP
strikePrc	o	Strike Price
cntrVersNo	o	VerNum

ta116GrpRec, repeated 1 ... variable times:



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## 4.6 TC Transactions Cash Market

### 4.6.1 TC230 Cross and Quote Requests

Description	For each market participant and for each exchange, this report lists all Cross Trade Announcement and Request for Quote requests entered during the day. Reports are grouped per business unit, trader and request type and sorted per product, instrument type, instrument ID and request time. This report is available only for cash markets.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### tc230

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

tc230Grp, repeated 0 ... variable times:

##### tc230KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tc230Grp1, repeated 1 ... variable times:

##### tc230KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

tc230Grp2, repeated 1 ... variable times:

##### tc230KeyGrp2

user	m	Trader
------	---	--------



#### 4.6.2 TC540 Daily Order Maintenance

Description	<p>For each market participant and for each exchange, this report lists all orders regularly entered, traded, changed or deleted during the day.</p> <p>The report is split per business unit, session and trader and sorted per product, instrument type, instrument and time.</p> <p>This report is available only for cash markets.</p> <p>This report is available only in XML format.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### tc540

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

tc540Grp, repeated 0 ... variable times:

##### tc540KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tc540Grp1, repeated 1 ... variable times:

##### tc540KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
sessionId	m	(XML only)

tc540Grp2, repeated 1 ... variable times:

##### tc540KeyGrp2

user	m	(XML only)
------	---	------------

tc540Grp3, repeated 1 ... variable times:

tc540KeyGrp3instrumentGrp1

product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr

tc540Rec, repeated 1 ... variable times:

time18	m	(XML only)
exchangeOrderId	o	(XML only)
versionNo	o	(XML only)
clientIdentifier	o	(XML only)
investIdentifier	o	(XML only)
investQualifier	o	(XML only)
execIdentifier	o	(XML only)
execQualifier	o	(XML only)
liqProvActivity	o	(XML only)
regOrderEvent	o	(XML only)
activity	m	(XML only)
reason	m	(XML only)
buyCod	o	(XML only)
ordrTyp	o	(XML only)
ordrQty	o	(XML only)
initDispQty	o	(XML only)
randLowQty	o	(XML only)
randHighQty	o	(XML only)
limOrdrPrc	o	(XML only)
stopPrice	o	(XML only)
trailStopAbsPrice	o	(XML only)
trailStopPricePct	o	(XML only)
execQty	o	(XML only)
execPrc	o	(XML only)
volDiscPrc	o	(XML only)
matchType	o	(XML only)
matchStep	o	(XML only)
dealItem	o	(XML only)
ordrPrtFilCod	o	(XML only)

---

triggered	o	(XML only)
inactivated	o	(XML only)
pendingDeletion	o	(XML only)
persistent	o	(XML only)
tradingRestriction	o	(XML only)
tacFlg	o	(XML only)
entryDate	o	(XML only)
entryTime	o	(XML only)
priorityDate	o	(XML only)
priorityTime	o	(XML only)
timeValidity	o	(XML only)
expiryDate	o	(XML only)
userOrdrNum	o	(XML only)
freeText2	o	(XML only)
text	o	(XML only)
businessUnit	o	(XML only)
enteringUser	o	(XML only)
clientRef	o	(XML only)
tradingCapacity	o	(XML only)
tradeEnrichmentRuleId	o	(XML only)
sideLiquidityInd	o	(XML only)
fixClOrdId	o	(XML only)
fixLfClOrdId	o	(XML only)
matchInstCrossId	o	(XML only)
qrsQuoteId	o	(XML only)
dmaFlg	o	(XML only)

### **Text Report Structure**

This report is available only in XML format.

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### 4.6.3 TC545 Daily TES Maintenance

Description	<p>For each exchange member, this report lists the T7 Entry Service (TES) activity.</p> <p>In this report following TES trades are listed:</p> <ul style="list-style-type: none"> <li>- LIS Trades.</li> <li>- OTC Trades.</li> </ul> <p>The initiating user of a TES trade can see all sides' activities but without the corresponding ClearingInfo which is only disclosed to the approving traders. The listed information is split per user, product and instrument and sorted per time.</p> <p>This report is available only for cash markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

#### tc545

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

tc545Grp, repeated 0 ... variable times:

##### tc545KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tc545Grp1, repeated 1 ... variable times:

##### tc545KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

tc545Grp2, repeated 1 ... variable times:

tc545KeyGrp2

user	m	User
------	---	------

tc545Grp3, repeated 1 ... variable times:tc545KeyGrp3instrumentGrp1

product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr

tc545Rec, repeated 1 ... variable times:

time18	m	Time
segmentMIC	m	Segment MIC
tesId	m	TES ID
tesType	m	Type
tesActivity	m	Act
tesInitiatorBU	m	Initiator
tesInitiatorUser	m	User
isBroker	o	B
tesDescription	o	Description
execPrc	o	Price
exchRat	o	ExchRat
closTime	o	Clos Time
entryTime	m	Entry Time
execTime	o	Exec Time
settlDat	o	Settlement Date
eventId	o	Neg Ev ID
dealId	o	Deal ID

onBehalfGrp

businessUnit	o	BU Obo
busUntLngName	o	BU Obo Long Name
enteringUser	o	Trader Obo

tc545SideGrp, repeated 1 ... variable times:

sideId	m	Side ID
execQty	m	Size
buyCod	m	B/S
sideBU	m	Bus Unit

sideTrader	m	Trader
sideStatus	m	Sts
approvalTime	o	Appr Time
<u>tc545SideClearingInfo</u>		
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
dmaFlg	o	DMA Flag
regOrderEvent	o	RegOrderEvent
tradingCapacity	o	TC
freeText1	o	Text 1
freeText2	o	Text 2
freeText4	o	Text 4

---

**Text Report Structure**

Participant	Participant Long Name
-----	-----
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU	BU Long Name	BU Identifier
-----	-----	-----
XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999

User  
-----  
XXXXXX

Product	InstType	Instrument Id	Instrument Mnemonic	isinCod	wknNo
-----	-----	-----	-----	-----	-----
	Instrument Name		Curr		
-----	-----	-----	-----	-----	-----
XXXXXXXXXXXX	XXXXXXXX	99999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXX
			XXXXXXXXXXXXXXXXXXXXXXXXXXXX		

Time	Segment MIC	TES ID	Type	Act Initiator	User B	Description	Price
-----	-----	-----	-----	-----	-----	-----	-----
		ExchRat Clos Time		Entry Time	Exec Time	Settlement Date Neg Ev ID	
	Deal ID	BU Obo	BU Obo Long Name			Trader Obo	
-----	-----	-----	-----	-----	-----	-----	-----
XXXXXXXXXXXXXXXXXXXX	XXXX	XXXXXXXXXXXXXXXXXXXX	XXXXX	XXXX	XXXXX	XXXXXXXXXXXXXXXXXXXX	999999.99999+
						31-12-09	XXXXXXXXXXXXXXXXXXXX

Side ID	Size	B/S	Bus Unit	Trader Sts	Appr Time	Client Identifier	Invest Identifier
-----	-----	-----	-----	-----	-----	-----	-----
	Invest Qualifier	Exec Identifier		Exec Qualifier	LiqProvActivity		
	DMA Flag	RegOrderEvent	TC Text 1	Text 2	Text 4		
-----	-----	-----	-----	-----	-----	-----	-----
XXXXXXXXXXXXXXXXXXXX	99999999.9999	XXXX	XXXXXX	XXXXX	XXXX	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX
	XXXX		XXXXXXXXXXXXXXXXXXXX	XXXX	X		
	XXXX	XXXX	XX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	

#### 4.6.4 TC550 Open Order Detail

**Description** For each market participant and for each exchange, this report lists all orders remaining in the order book at the end of the day.

The report is split per business unit and trader and sorted per product, instrument type, instrument and order number. For each instrument, the accumulated total number of resting buy and sell orders and the corresponding remaining quantities are given.

This report is available only for cash markets.

**Frequency** Daily.

**Availability** This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### tc550

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

tc550Grp, repeated 0 ... variable times:

##### tc550KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tc550Grp1, repeated 1 ... variable times:

##### tc550KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

tc550Grp2, repeated 1 ... variable times:

##### tc550KeyGrp2

user	m	Trader
------	---	--------

tc550Grp3, repeated 1 ... variable times:

tc550KeyGrp3instrumentGrp1

product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr

tc550Rec, repeated 1 ... variable times:

exchangeOrderId	m	Order ID
versionNo	m	Version No
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
buyCod	m	B
ordrTyp	m	Typ
ordrQty	m	Size
initDispQty	o	InitialDisplayQty
randLowQty	o	RandomLowQty
randHighQty	o	RandomHighQty
limOrdrPrc	o	LimPrc
stopPrice	o	TrgPrc
trailStopAbsPrice	o	TrailingStopAbsPrice
trailStopPricePct	o	TrailingStopPricePct
execQty	o	ExecQty
volDiscPrc	o	VDO Prc
triggered	o	Trg
persistent	o	P
tradingRestriction	o	Res
tacFlg	o	TaCFlag
entryDate	m	Entry Date
entryTime	m	Entry Time
priorityDate	m	Priority Date
priorityTime	m	Priority Time
timeValidity	m	Exp

expiryDate	o	Expiry Date
userOrdrNum	o	UsrOrdrNmbr
freeText2	o	Text 2
text	o	Text
tradingCapacity	m	TC
clientRef	o	ClientRef
sessionId	m	Session
fixClOrdId	o	FixClOrdId
fixLfClOrdId	o	(XML only)
matchInstCrossId	o	SMP-ID
dmaFlg	o	DMA
openBuyOrders	m	Total Open Buy Orders
openBuyVolume	m	Total Open Buy Volume
openSellOrders	m	Total Open Sell Orders
openSellVolume	m	Total Open Sell Volume

---





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#### 4.6.5 TC600 Xetra EnLight Maintenance

Description	<p>For each exchange member, this report lists the Daily Xetra EnLight activity. The report contains all the details of the Negotiation Event and Xetra EnLight Deals.</p> <p>For the requester following details are present:</p> <ul style="list-style-type: none"> <li>- All the details of the Negotiation Event.</li> <li>- Quotes sent by all the respondents to the Xetra EnLight.</li> <li>- All the Deals generated on Xetra EnLight including own clearing and MiFID fields and the Top of Book information.</li> </ul> <p>For the respondent following details are present:</p> <ul style="list-style-type: none"> <li>- Negotiation Event details which were shown to respondent</li> <li>- Quotes sent by the respondent for a particular Negotiation Event along with the clearing and MiFID fields.</li> <li>- Deals done on Xetra EnLight by the respondent including own clearing and MiFID fields and the Top of Book information.</li> </ul> <p>The listed information is split per user, product and Negotiation Event and sorted by time.</p> <p>This report is available only for cash markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### tc600

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

tc600Grp, repeated 0 ... variable times:

##### tc600KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tc600Grp1, repeated 1 ... variable times:

tc600KeyGrp1businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

tc600Grp2, repeated 1 ... variable times:tc600KeyGrp2

user	m	User
------	---	------

tc600Grp3, repeated 1 ... variable times:tc600KeyGrp3

product	m	Product
---------	---	---------

tc600Grp4, repeated 1 ... variable times:tc600KeyGrp4

eventId	m	Negotiation Event ID
---------	---	----------------------

tc600Rec, repeated 1 ... variable times:

time18	m	Time
--------	---	------

eventActivity	m	Act
---------------	---	-----

eventGrpX, repeated 0 ... variable times:

eventStatus	o	Status
eventReportId	o	Negotiation Event Report ID
eventStartTime	o	Negotiation Event Start Time

requesterGrp, repeated 0 ... 1 times:

requesterOwnerBU	o	Event Owning BU
requesterOwnerUser	o	Event Owning User
requesterEnteringUser	o	Entering User

instrumentGrp1, repeated 0 ... 1 times:

product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr
eventSide	o	Negotiation Event Side
eventOverallQty	o	Negotiation Event Overall Quantity
noOfRespondents	o	Number of Respondents
bidPrc	o	Bid Price
offerPrc	o	Offer Price
settlDat	o	Settlement Date

eventExpiryTime	o	Negotiation Event Expiry Time
autoExecExpiryTime	o	Auto Exec Expiry Time
enableSmart	o	Enable Smart
autoExecType	o	Auto Execution Type
autoExecMinNoOfQuotes	o	AutoExec MinQuotes
autoExecRefLimitPrice	o	Auto Exec Limit RefPrc
autoExecRefPrcOffset	o	Auto Exec RefPrcOffset
showSide	o	Show Side
regOrderEvent	o	RegOrderEvent
eventFreeText	o	Event Free Text
skipValueCheck	o	Skip Value Check
skipQtyCheck	o	Skip Qty Check
closureReason	o	Closure Reason
<u>tc600sideClearingInfo</u> , repeated 0 ... 1 times:		
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
dmaFlg	o	DMA Flag
tradingCapacity	o	TC
freeText1	o	Text 1
freeText2	o	Text 2
freeText4	o	Text 4
<u>quoteGrpX</u> , repeated 0 ... variable times:		
quoteId	m	Quote ID
pullInTime	o	PullInTime
<u>respondentGrpX</u> , repeated 1 ... variable times:		
respondentOwnerBU	o	BU Respondent
respondentOwnerUser	o	User Respondent
respondentEnteringUser	o	Entering User
smartFlag	o	Smart Flag
smartUserId	o	Smart User Id
ackStatus	o	Acknowledgement Status
noFillReason	o	No Fill Reason
<u>quoteSideGrp</u> , repeated 0 ... 2 times:		
buyCod	o	B/S
prc	o	Price
qty	o	Quantity

sideClearingInfoX, repeated 0 ... 1 times:

clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
regOrderEvent	o	RegOrderEvent
dmaFlg	o	DMA Flag
tradingCapacity	o	TC
freeText1	o	Text 1
freeText2	o	Text 2
freeText4	o	Text 4

dealGrpX, repeated 0 ... variable times:

dealId	m	Deal ID
dealReportId	o	Deal Report ID
autoExecType	o	Auto Execution Type

respondentGrpX, repeated 0 ... 1 times:

respondentOwnerBU	o	BU Respondent
respondentOwnerUser	o	User Respondent
respondentEnteringUser	o	Entering User
smartFlag	o	Smart Flag
smartUserId	o	Smart User Id

requesterGrp, repeated 0 ... 1 times:

requesterOwnerBU	o	Event Owning BU
requesterOwnerUser	o	Event Owning User
requesterEnteringUser	o	Entering User
dealTime	o	Deal Creation Time
dealQuoteId	o	Quote ID
dealPrc	o	Price
dealQty	o	Quantity
settlDat	o	Settlement Date
allocationType	o	Allocation Type
requesterSide	o	Requester Side
respondentSide	o	Respondent Side

sideClearingInfoX, repeated 0 ... 1 times:

clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier

execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
regOrderEvent	o	RegOrderEvent
dmaFlg	o	DMA Flag
tradingCapacity	o	TC
freeText1	o	Text 1
freeText2	o	Text 2
freeText4	o	Text 4

topOfBookGrpX, repeated 0 ... 1 times:

bBOGrp, repeated 0 ... variable times:

bboType	o	BBO Type
bidPrc	o	Bid Price
bidQty	o	Bid Quantity
offerPrc	o	Offer Price
offerQty	o	Offer Quantity

---

**Text Report Structure**

Participant	Participant Long Name
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU	BU Long Name	BU Identifier
XXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999

User

-----

XXXXXXXX

Product

-----

XXXXXXXXXXXX

Negotiation Event ID

-----

XXXXXXXXXXXXXXXXXXXX

Time	Act
XXXXXXXXXXXXXXXXXXXX	XXXXXXXX

Status	Negotiation Event Report ID	Negotiation Event Start Time	Event Owing BU	Event Owing User	Entering User
XXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXXX	XXXXXX	XXXXXX

Product	InstType	Instrument Id	Instrument Mnemonic	isinCod	wknNo
		Instrument Name	Curr		
XXXXXXXXXXXX	XXXXXX	99999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX					

Negotiation Event Side	Negotiation Event Overall Quantity	Number of Respondents
XXXX	99999999.9999	99999999

Bid Price	Offer Price	Settlement Date	Negotiation Event Expiry Time
999999.99999+	999999.99999+	31-12-09	XXXXXXXXXXXXXXXXXXXX

Auto Exec Expiry Time	Enable Smart Auto Execution Type	AutoExec MinQuotes	Auto Exec Limit	RefPrc	Auto Exec RefPrcOffset	Show Side
RegOrderEvent						
XXXXXXXXXXXXXXXXXXXX	XXXX	XXXXXXXXXXXX	99999999	999999.99999+	999999999	X
XXXX						



Client Identifier	Invest Identifier DMA Flag TC Text 1	Invest Qualifier Text 2	Exec Identifier Text 4	Exec Qualifier	LiqProvActivity	RegOrderEvent
XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX XXXX XX XXXXXXXXXXXX	XXXX	XXXXXXXXXXXXXXXXXXXX	XXXX	X	XXX

TOP OF BOOK DETAILS

BBO Type	Bid Price	Bid Quantity	Offer Price	Offer Quantity
XXXXXXXXXXXX	999999.99999+	999999999.9999	999999.99999+	999999999.9999

---



#### 4.6.6 TC610 Xetra EnLight Best Execution Summary

Description	<p>This report presents the necessary data captured at the point of each deal struck in order to assist users in proof of BestEx to clients.</p> <p>This report is generated for the Requester who is initiating the Negotiation Events.</p> <p>The listed information is split per user, product.</p> <p>This report is available only for cash markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### tc610

##### rptHdr

exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	

tc610Grp, repeated 0 ... variable times:

##### tc610KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tc610Grp1, repeated 1 ... variable times:

##### tc610KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

tc610Grp2, repeated 1 ... variable times:

##### tc610KeyGrp2

user	m	User
------	---	------

tc610Grp3, repeated 1 ... variable times:

##### tc610KeyGrp3

product	m	Product
<u>tc610Grp4</u> , repeated 1 ... variable times:		
<u>tc610KeyGrp4</u>		
dealId	m	Deal ID
<u>tc610Rec</u> , repeated 1 ... variable times:		
item	m	Item
dealTime	o	Deal Creation Time
eventId	m	Negotiation Event Id
<u>instrumentGrp1</u> , repeated 0 ... 1 times:		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr
<u>respondentGrpX</u> , repeated 0 ... variable times:		
respondentOwnerBU	o	BU Respondent
respondentOwnerUser	o	User Respondent
respondentEnteringUser	o	Entering User
smartFlag	o	Smart Flag
smartUserId	o	Smart User Id
respondentsQuoting	o	Respondents Quoting
<u>requesterGrp</u> , repeated 0 ... 1 times:		
requesterOwnerBU	o	Event Owning BU
requesterOwnerUser	o	Event Owning User
requesterEnteringUser	o	Entering User
eventSide	o	Negotiation Event Side
autoExecType	o	Auto Execution Type
dealPrc	o	Price
dealQty	o	Quantity
settlDat	o	Settlement Date
allocationType	o	Allocation Type
<u>sideClearingInfoX</u> , repeated 0 ... 1 times:		
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier

---

liqProvActivity	o	LiqProvActivity
regOrderEvent	o	RegOrderEvent
dmaFlg	o	DMA Flag
tradingCapacity	o	TC
freeText1	o	Text 1
freeText2	o	Text 2
freeText4	o	Text 4
<u>bBOGrp</u> , repeated 0 ... variable times:		
bboType	o	BBO Type
bidPrc	o	Bid Price
bidQty	o	Bid Quantity
offerPrc	o	Offer Price
offerQty	o	Offer Quantity
<u>respondentQuoteGrpX</u> , repeated 0 ... 50 times:		
<u>respondentGrpX</u> , repeated 0 ... variable times:		
respondentOwnerBU	o	BU Respondent
respondentOwnerUser	o	User Respondent
respondentEnteringUser	o	Entering User
smartFlag	o	Smart Flag
smartUserId	o	Smart User Id
ackStatus	o	Acknowledgement Status
updateTime	o	Update Time
quoteId	o	Quote Id
<u>quoteSideGrp</u> , repeated 0 ... 2 times:		
buyCod	o	B/S
prc	o	Price
qty	o	Quantity

---

**Text Report Structure**

```
Participant      Participant Long Name
-----
XXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
```

```
BU              BU Long Name          BU Identifier
-----
XXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999999
```

```
User
-----
XXXXXXXX
```

```
Product
-----
XXXXXXXXXXXX
```

```
Deal ID
-----
XXXXXXXXXXXXXXXXXXXX
```

```
Item Deal Creation Time Negotiation Event Id Product InstType Instrument Id Instrument Mnemonic
      isinCod      wknNo      Instrument Name      Curr
-----
999999 XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
      XXXXXXXXXXXX XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX
```

```
BU Respondent User Respondent Entering User Smart Flag Smart User Id
-----
XXXXXXXXX XXXXXXX XXXXXXX XXXXX 999999
```

```
Respondents Quoting
-----
999999
```

```
Event Owning BU Event Owning User Entering User
-----
XXXXXXXXX XXXXXXX XXXXXXX
```

```
Negotiation Event Side Auto Execution Type Price Quantity Settlement Date Allocation Type
-----
XXXX XXXXXXXXXXXXXXX 999999.99999+ 999999999.9999 31-12-09 X
```

```
Client Identifier Invest Identifier Invest Qualifier Exec Identifier Exec Qualifier LiqProvActivity RegOrderEvent
DMA Flag TC Text 1 Text 2 Text 4
-----
XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXX XXXXXXXXXXXXXXXXXXXXXXX XXXXX X XXXX
      XXXXX XX XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXXXXX
```

BBO Type	Bid Price	Bid Quantity	Offer Price	Offer Quantity
XXXXXXXXXXXX	999999.99999+	999999999.9999	999999.99999+	999999999.9999

BU Respondent User	Respondent Entering User	Smart Flag	Smart User Id
XXXXXXXX	XXXXXX	XXXXXX	XXXXX 999999

Acknowledgement Status	Update Time	Quote Id
X	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX

B/S	Price	Quantity
XXXX	999999.99999+	999999999.9999

---

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#### 4.6.7 TC810 T7 Daily Trade Confirmation

Description	<p>This report contains an inventory of all T7 on-exchange and TES trades executed for a market participant during a trading day. Identified by their deal item, trades are arranged by market participant, trader, product, simple instrument and clearing account. The trades are sorted by execution time. Trade statistics (i.e the number of buy and sell trades and the corresponding accumulated quantities) are provided per instrument and account and per product at the end of the report.</p> <p>This report is available for Clearing Members listing an accumulation of the information of their non-clearing members.</p> <p>This report is available only for cash markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### tc810

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

tc810Grp, repeated 0 ... variable times:

##### tc810KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tc810Grp1, repeated 1 ... variable times:

##### tc810KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
membClgIdCod	m	Clearing Member
membCcpClgIdCod	o	CCP Clearing Member

settlAcct	m	StlIdAct
settlLocat	m	StlIdLoc
clgInstr	o	ClgInstr
settlCurr	o	StlCurr
<u>tc810Grp2</u> , repeated 1 ... variable times:		
<u>tc810KeyGrp2</u>		
user	m	Trader
<u>tc810Grp3</u> , repeated 1 ... variable times:		
<u>tc810KeyGrp3</u>		
product	m	Product
<u>tc810Grp4</u> , repeated 1 ... variable times:		
<u>tc810KeyGrp4</u>		
<u>instrumentGrp1</u>		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr
<u>tc810Rec</u> , repeated 1 ... variable times:		
time18	m	Time
segmentMIC	m	Segment MIC
tradeType	m	Type
matchEvent	o	Event
matchStep	m	Step
matchDeal	m	Deal
parentDeal	o	Parent Deal
dealItem	m	Item
tradeNumber	o	TradeNo
exchangeOrderId	o	OrdrNo
versionNo	o	Version No
acctTypGrp	m	Account
sideLiquidityInd	o	Side Liquidity Indicator
buyCod	m	B
ordrPrtFilCod	o	P/F
execQty	m	ExecQty
execPrc	m	Prc
volDiscPrc	o	VDO Prc

ordrTyp	o	Typ
tesType	o	TES
limOrdrPrc	o	LimPrc
timeValidity	o	Exp
tradingRestriction	o	Res
exchRat	o	Exchange Rate
settlAmnt	o	StlAmt
settlDat	m	StlDat
eventId	o	Neg Ev ID
dealId	o	Deal ID
accrIntAmount	o	Accr Int Amount
accrIntDay	o	Accr Int Day
ctpyStlIdLoc	o	CtpyStlLoc
ctrPtyId	o	Ctpy
ctpyStlIdAct	o	CtpyAct
dwzNo	o	(XML only)
userOrdrNum	o	UsrOrdrNmbr
freeText2	o	Text 2
text	o	Text
tvtic	o	TradingVenueTransactionIdentification-Code
liqProvActivity	o	Liquidity Provision Activity
riskReduction	o	RiskReduction
clientIdentifier	o	Client ID
execQualifier	o	Execution Qualifier
execIdentifier	o	Execution ID
investQualifier	o	Investment Qualifier
investIdentifier	o	Investment ID
businessUnit	o	BU Obo
enteringUser	o	Trader Obo
kindOfDepo	o	(XML only)
dmaFlg	o	DMA
sumPartTotBuyOrdr	m	Trader Total Instruments Bought
sumPartTotSellOrdr	m	Trader Total Instruments Sold
sumTESVolBuy	m	Trader Total Buy Qty TES Trades
sumTESVolSell	m	Trader Total Sell Qty TES Trades
sumMembTotBuyOrdr	m	Member Total Instruments Bought per BU
sumMembTotSellOrdr	m	Member Total Instruments Sold per BU



**Text Report Structure**

Participant Participant Long Name

-----  
XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU BU Long Name BU Identifier Clearing Member CCP Clearing Member  
StlIdAct StlIdLoc ClgInstr StlCurr

-----  
XX 999999 XXXX XXXX  
XX XXXX XX XXX

Trader

-----  
XXXXXX

Product

-----  
XXXXXXXXXXXX

Product InstType Instrument Id Instrument Mnemonic isinCod wknNo  
Instrument Name Curr

-----  
XXXXXXXXXXXX XXXXXXX 999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXX XXXXXXX  
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX

Time Segment MIC Type Event Step Deal Parent Deal Item TradeNo OrdNo  
Version No Account Side Liquidity Indicator B P/F ExecQty Prc VDO Prc Typ TES  
LimPrc Exp Res Exchange Rate StlAmt StlDat Neg Ev ID Deal ID  
Accr Int Amount Accr Int Day CtpyStlLoc Ctpy CtpyAct UsrOrdNr Text 2  
Text TradingVenueTransactionIdentificationCode Liquidity Provision Activity RiskReduction  
Client ID Execution Qualifier Execution ID Investment Qualifier Investment ID BU Obo  
Trader Obo DMA

-----  
XXXXXXXXXXXXXXXXXXXX XXXX XXXX 9999999999 9999999999 9999999999 9999999999 9999999999 XXXXXXXXXXXXXXXXXXXXXXX  
9999999999 XXX XXXXXXX XXXX X 99999999.9999 999999.99999+ 999999.99999+ XXX XXXX  
999999.99999+ XXX XXX 999999.99999999 9999999999.99 31-12-09 XXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX  
9999999999.99+ +9999 XXX XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXX XXXXXXXXXXXXXXX  
XXXXXXXXXXXX XXX X XXXX  
XXXXXXXXXXXXXXXXXXXX XXXX XXXXXXXXXXXXXXXXXXXXXXX XXXX XXXXXXXXXXXXXXXXXXXXXXX XXXXXXX  
XXXXXX XXXX

-----  
Trader Total Instruments Bought 999,999,999.9999  
-----  
Trader Total Instruments Sold 999,999,999.9999  
-----  
Trader Total Buy Qty TES Trades 999,999,999.9999  
-----  
Trader Total Sell Qty TES Trades 999,999,999.9999  
-----

Member Total Instruments Bought per BU 999,999,999.9999

-----

Member Total Instruments Sold per BU 999,999,999.9999

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#### 4.6.8 TC812 T7 Daily Prevented Self-Matches

Description	<p>This report contains the prevented self matches during a trading day. The structure of this report is similar to TC810. The prevented self matches are identified by their transaction times. They are arranged by market participant, trader, product, simple instrument and sorted by transaction time.</p> <p>Prevented self-match statistics (i.e number of buy and sell prevented self-matches and the corresponding accumulated quantities) are provided at the end of the report.</p> <p>This report is available only for cash markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

#### tc812

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

tc812Grp, repeated 0 ... variable times:

##### tc812KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tc812Grp1, repeated 1 ... variable times:

##### tc812KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
smpGroupId	o	SMP Group ID
smpGroupName	o	SMP Group Name

tc812Grp2, repeated 1 ... variable times:

##### tc812KeyGrp2

user	m	Trader
<u>tc812Grp3</u> , repeated 1 ... variable times:		
<u>tc812KeyGrp3</u>		
product	m	Product
<u>tc812Grp4</u> , repeated 1 ... variable times:		
<u>tc812KeyGrp4</u>		
<u>instrumentGrp1</u>		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr
<u>tc812Rec</u> , repeated 1 ... variable times:		
time18	m	Time
tradeType	m	Type
exchangeOrderId	m	Order ID
versionNo	m	Version No
matchInstCrossId	m	SMP-ID
buyCod	m	B
smpDeletedQty	m	Smp Deleted Qty
deletedQty	m	Deleted Qty
execPrc	m	Trade Prc
ordrTyp	m	Typ
limOrdrPrc	o	LimPrc
timeValidity	o	Exp
tradingRestriction	o	Res
membClgIdCod	o	CIMbr
cust	o	Customer
userOrdrNum	o	UsrOrdrNmbr
text	o	Text
tradingCapacity	m	TC
sumTotBuyOrdr	m	Total Buy Prevented Self-Matches
sumTotCntrBuy	m	
sumTotSellOrdr	m	Total Sell Prevented Self-Matches
sumTotCntrSell	m	

**Text Report Structure**

Participant	Participant Long Name
-----	-----
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU	BU Long Name	BU Identifier	SMP Group ID	SMP Group Name
-----	-----	-----	-----	-----
XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999	999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Trader  
-----  
XXXXXX

Product  
-----  
XXXXXXXXXXXX

Product	InstType	Instrument Id	Instrument Mnemonic	isinCod	wknNo
-----	-----	-----	-----	-----	-----
XXXXXXXXXXXX	XXXXXXXX	999999999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXX
	Instrument Name	Curr			
	-----	-----			
	XXXXXXXXXXXX	XXX			

Time	Type	Order ID	Version No	SMP-ID	B	Smp Deleted Qty	Deleted Qty	Trade Prc	Typ
-----	-----	-----	-----	-----	-----	-----	-----	-----	-----
XXXXXXXXXXXX	XXXX	XXXXXXXXXXXXXXXXXXXX	999999999	999999999	XXXX	999999999.9999	999999999.9999	999999.99999+	XXX
		LimPrc Exp Res ClMbr Customer	UsrOrdNrNbr	Text	TC				
		-----	-----	-----	-----				
		999999.99999+	XXX	XXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	XX

Total Buy Prevented Self-Matches 999,999,999 999,999,999.9999

Total Sell Prevented Self-Matches 999,999,999 999,999,999.9999

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#### 4.6.9 TC910 T7 Daily Match Step Activity

Description	<p>This report lists for each product and each instrument all match steps created during the day and provides the corresponding trade volume reporting. Reports are grouped per Product, Instrument Type and Instrument ID and sorted per Match Step and Time.</p> <p>For each match step, the report gives the trade type, the trade price, the executed quantity and the number of traded buy and sell orders. It gives also for each match step the accumulated trade quantity per instrument since the start of day and the relative higher and lower trade prices at the trade time.</p> <p>This report is available only for cash markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### tc910

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

tc910Grp, repeated 0 ... variable times:

##### tc910KeyGrp

##### instrumentGrp1

product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr

tc910Rec, repeated 1 ... variable times:

matchStep	m	MatchStep
time18	m	Time



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## 4.7 TD Trading Volumes And Performance

### 4.7.1 TD930 Daily Trade Statistics

Description	This report contains the daily information on prices and trade volumes for all instruments. This report is available only for cash markets.
Frequency	Daily.
Availability	This report is available for all members.
CRE Area	Public.

#### XML Report Structure

#### M/O Text Report Heading

#### td930

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

td930Grp, repeated 0 ... variable times:

##### td930KeyGrp

product	m	Product
isinCod	m	isin
currTypCod	m	Curr

##### td930Rec

secuPrvClsPrc	o	PPrc
opnPrc	o	OpnPrc
dlyHghPrc	o	DlyHghPrc
dlyLowPrc	o	DlyLowPrc
lstExchPrc	o	LastExchPrc
dayTotVol	o	Volume
mtdTotVol	o	MtdVolume
seriTrdTotQtyBst	m	DBstVol



seriMthTrdQtyBst	m	MBstVol
seriTrdTotQtyVDO	m	DVDOVol
seriMthTrdQtyVDO	m	MVDOVol

**Text Report Structure**

Product	isin	Curr	PPrc	OpnPr	DlyHghPr	DlyLowPr	LastExchPr	Volume	MtdVolume
		DBstVol	MBstVol	DVDOVol	MVDOVol				
-----									
XXXXXXXXXXXX	XXXXXXXXXXXX	XXX	999,999.99999	999999.99999+	999999.99999	999999.99999	999999.99999+	999,999,999.9999	999,999,999.9999
			999999999.9999	999999999.9999	999999999.9999	999999999.9999			

#### 4.7.2 TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance

Description	This report describes the on-request strategy liquidity provisioning quality for the Strategy (Complex Instruments) Building Block (CBB) of a member comparing the number of strategy quote requests of the day to the number of quote request violations of the member.  This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### td943

##### rptHd

exchNam	m
envText	m
rptCod	m
rptNam	m
rptPrntEffDat	m
rptPrntRunDat	m

td943Grp, repeated 0 ... variable times:

##### td943KeyGrp

membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	

td943Rec, repeated 0 ... variable times:

time18	m	TIME
product	m	PRODUCT ID
instrumentMnemonic	o	INSTRUMENT MNEMONIC
fulfilled	m	FULFILLMENT INDICATOR
fulfilmentExplanation	m	FULFILLMENT EXPLANATION

#### Text Report Structure

EXCHANGE MEMBER: MEMBER LONG NAME

PACKAGE: XXXXX

TIME	PRODUCT	INSTRUMENT MNEMONIC	FULFILLED	FULFILLMENT EXPLANATION
XX:XX:XXXXXXXXXXXX	XXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXX	X

### 4.7.3 TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance

Description	This report contains information on the on-request strategy liquidity provisioning Liquidity Provider performance in eligible products for the Strategy (Complex Instruments) Building Block (CBB). The reporting period starts on the first business day of the current month. This report indicates whether the Liquidity Provider is on target to comply with his obligations.  This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### td948

##### rptHd

exchNam	m
envText	m
rptCod	m
rptNam	m
rptPrntEffDat	m
rptPrntRunDat	m

##### td948Grp, repeated 0 ... variable times:

##### td948KeyGrp

membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	
repPerFromDat	o	REPORTING PERIOD
repPerToDat	o	

##### td948Grp1, repeated 0 ... variable times:

##### td948KeyGrp1

product	m	PRODUCT ID
---------	---	------------

##### td948Rec, repeated 1 ... variable times:

businessDay	m	BUSINESS DAY
quoReqTot	o	QUOTE REQUEST TOTAL
dayCutLim	o	DAY CUT LIMIT
goodQuoReqResp	o	GOOD QUOTE REQ RESPINSES
quoReqViol	o	QUOTE REQUEST VIOLATIONS
shtQuoPct	o	PERCENT SHORT QUOTES
valQuoReqViol	o	VIOLATION PERCENT
valQuoReqTot	o	VIOLATION PERCENT
valGoodQuoReqResp	o	VIOLATION PERCENT
violPct	o	VIOLATION PERCENT

sumQuoReqTot	m	TOTAL PER PRODUCT
sumDayCutLim	m	
sumGoodQuoReqResp	m	
sumQuoReqViol	m	
sumShtQuoPct	m	
sumValQuoReqViol	m	
sumValQuoReqTot	m	
sumValGoodQuoReqResp	m	
sumViolPct	m	
mnthlyReq	m	MONTHLY REQUIREMENT
fulfilled	m	FULFILLMENT INDICATOR

**Text Report Structure**

EXCHANGE MEMBER: MEMBER LONG NAME

PRODUCT: XXXX

DAY	QUOTE REQUESTS TOTAL	DAY CUT LIMIT	GOOD QUOTE REQ RESPONSES	QUOTE REQ VIOLATIONS	PERCENT SHORT QUOTES	VALID QUOTE REQ VIOLATIONS	VALID QUOTE REQ TOTAL	VALID GOOD QUOTE REQ RESPONSES	VIOLATION PERCENT
XX/XX/XXXX	99999	9999999999	9999999999	9999999999	999.99	9999999999	9999999999	9999999999	999.99

=====

TOTALS:	99999	9999999999	9999999999	9999999999	999.99	9999999999	9999999999	9999999999	999.99
---------	-------	------------	------------	------------	--------	------------	------------	------------	--------

=====

MONTHLY REQUIREMENT: <= 99.99%

FULFILLED: XXX

#### 4.7.4 TD954 Stressed Market Conditions

**Description** This daily report displays the fulfilment of the quotation requirements during Stressed Market Conditions (Building Block Stress Presence). The report is split per customer and product. It lists the fulfilment for all trading days in the current month and the fulfilment month-to-date.

This report is available only for derivative markets.

**Frequency** Daily.

**Availability** This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### td954

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

td954Grp, repeated 0 ... variable times:

##### td954KeyGrp

membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	
membClgIdCod	m	CLEARING MEMBER
membClgIdNam	m	

td954Grp1, repeated 1 ... variable times:

##### td954KeyGrp1

product	m	PRODUCT
expToBeQuot	o	EXPIRATIONS TO BE QUOTED
nbrExrPrcToBeQuot	o	STRIKES TO BE QUOTED
smcCovReq	o	SMC COVERAGE REQUIREMENT
smcMtdFulfilledInd	o	SMC MTD Fulfilled

td954Rec, repeated 1 ... variable times:

factDat	o	Day
smcTime	o	SMC Time
smcAccumTime	o	Accumulated SMC Time

smcReqTime	o	SMC Requirement
smcCovrdTime	o	SMC Covered Time
smcDayFulInd	o	SMC per day fulfilled
sumSmcTime	o	TOTALS
sumSmcAccumTime	o	TOTALS
sumSmcReqTime	o	TOTALS
sumSmcCovrdTime	o	TOTALS
sumSmcDayFulInd	o	TOTALS
minimumSmcDuration	o	MTD REQUIREMENT
requiredSumSmcCovrdTime	o	MTD REQUIREMENT
minimumSmcDurationFulInd	o	FULFILLED
fulfSmcCovrdTimeInd	o	FULFILLED

**Text Report Structure**

EXCHANGE MEMBER

CLEARING MEMBER

```

XXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

```

PRODUCT EXPIRATIONS TO BE QUOTED STRIKES TO BE QUOTED SMC COVERAGE REQUIREMENT SMC MTD Fulfilled

```

XXXXXXXXXXXXX          99999          99999          99999          XXX

```

Day	SMC Time	Accumulated SMC Time	SMC Requirement	SMC Covered Time	SMC per day fulfilled
-----	----------	----------------------	-----------------	------------------	-----------------------

```

31-12-09 23:59:59.99    23:59:59.99    23:59:59.99    23:59:59.99    9

```

```

TOTALS          23:59:59.99    23:59:59.99 23:59:59.99 23:59:59.99 99

```

```

MTD REQUIREMENT 23:59:59.99    23:59:59.99

```

```

FULFILLED      XXX          XXX

```

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#### 4.7.5 TD955 Building Block Liquidity Provider Measurement

Description	This daily report displays the fulfilment of the Market Maker requirements for the individual building blocks. The five building blocks in place are: - Basic Coverage (incl. Quote Request Violation Percentage) - Spread Coverage - Size Coverage - Package fulfilment - Strategy fulfilment. The report is split per customer, package and product. It lists the fulfilment for all trading days in the current month and the overall fulfilment month-to-date.  This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### td955

##### rptHd

exchNam	m
envText	m
rptCod	m
rptNam	m
rptPrntEffDat	m
rptPrntRunDat	m

##### td955Grp, repeated 0 ... variable times:

##### td955KeyGrp

membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	
membClgIdCod	m	CLEARING MEMBER
membClgIdNam	m	

##### td955Grp1, repeated 1 ... variable times:

##### td955KeyGrp1

packCod	m	PACKAGE
nbrIdxOptToBeQuot	o	NUMBER OF INDEX PRODUCTS TO BE QUOTED
nbrEqOptToBeQuot	o	NUMBER OF SINGLE PRODUCTS TO BE QUOTED
mtdNoIdxProdsFulfilPack	o	QUOTED:
mtdNoEquProdsFulfilPack	o	QUOTED:
mthPackReqIdx	o	MONTHLY PACKAGE REQUIREMENT:
mthPackReqEq	o	MONTHLY PACKAGE REQUIREMENT:
fulfPackIdxInd	o	FULFILLED

fulfPackEqtInd	o	FULFILLED
<u>td955Grp2</u> , repeated 1 ... variable times:		
<u>td955KeyGrp2</u>		
product	m	PRODUCT
expToBeQuot	o	EXPIRATIONS TO BE QUOTED
nbrExrPrcToBeQuot	o	STRIKES TO BE QUOTED
covReq	o	COVERAGE REQUIREMENT
spreadClass	o	SPREAD CLASS
sizeClass	o	SIZE CLASS
<u>td955Rec</u> , repeated 1 ... variable times:		
factDat	o	DAY
prodTim	o	prodTime
accumTim	o	accumulTime
reqTim	o	requirement
covTim	o	basicCoverage
quoReqViolPct	o	qr Viol%
spreadCovTim	o	sprdCovrdTime
sizeCovTim	o	sizeCovrdTime
dailyStratViolPct	o	Strategy viol. Pct
valQuoReqTot	o	
enlFulInd	o	EnLight fulf
sumProdTim	o	TOTALS
sumAccumTim	o	
sumReqTim	o	
sumCovTim	o	
totQuoReqViolPct	o	
sumSpreadCovTim	o	
sumSizeCovTim	o	
sumStratViolPct	o	
sumValQuoReqTot	o	
mthReqCovTim	o	MONTHLY REQUIREMENT
mthReqQuoReqViolP	o	
sumReqTimSprd	o	
sumReqTimSize	o	
stratMnthlyReq	o	
stratMnthlyFloor	o	
fulfCovTimInd	o	FULFILLED
fulfQuoReqViolPct	o	
fulfSpreadCovInd	o	
fulfSizeCovInd	o	





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#### 4.7.6 TD956 Basis Building Block Liquidity Provider

Description	This report contains daily quotation measurement values in products for which the member is registered in the Basis Building Block (BBB) liquidity provisioning for each business day of the current month, up to the current day. Month-to-date totals are also available. The last report of the month contains additional fulfillment statistics. A member must fulfill required conditions to comply with his obligations.  This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### td956

##### rptHd

exchNam	m
envText	m
rptCod	m
rptNam	m
rptPrntEffDat	m
rptPrntRunDat	m

##### td956Grp, repeated 0 ... variable times:

##### td956KeyGrp

membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	
membClgIdCod	m	CLEARING MEMBER
membClgIdNam	m	

##### td956Grp1, repeated 1 ... variable times:

##### td956KeyGrp1

product	m	PRODUCT
covReq	o	COVERAGE REQUIREMENT
expToBeQuot	o	EXPIRATIONS TO BE QUOTED
nbrExrPrcToBeQuot	o	STRIKES TO BE QUOTED
nbrTolViolDays	o	TOLERATED DAYS WITH VIOLATIONS
reqMthVol	o	REQUIRED MONTHLY VOLUME
spreadClass	o	SPREAD CLASS
sizeClass	o	SIZE CLASS
sumProdTim	o	TOTALS
sumAccumTim	o	TOTALS
sumReqTim	o	TOTALS

sumCovTim	o	TOTALS
sumViol	o	TOTALS
sumProdVolM	o	TOTALS
totQuoReqViolPct	o	TOTALS
mthReqCovTim	o	MONTHLY REQUIREMENT
mthReqViol	o	MONTHLY REQUIREMENT
mthReqVol	o	MONTHLY REQUIREMENT
mthReqQuoReqViolP	o	MONTHLY REQUIREMENT
fulfCovTimInd	o	FULFILLED
fulfViolInd	o	FULFILLED
fulfVolInd	o	FULFILLED
fulfQuoReqViolPct	o	FULFILLED
<u>td956Rec</u> , repeated 1 ... variable times:		
factDat	o	DAY
prodTim	o	PROD.TIME
accumTim	o	ACCUM.TIME
reqTim	o	REQUIREMENT
covTim	o	COVERED TIME
violInd	o	VIOLATION
prodVolM	o	VOLUME
quoReqViolPct	o	QR VIOL.PERC.

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#### 4.7.7 TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning

Description	This report contains daily quotation measurement values in eligible products for the Package Building Block (PBB) or values in products for which the member is registered in the Advanced Market Making (AMM) program for each business day of the current month, up to the current day. Month-to-date totals are also available. The last report of the month contains additional fulfillment statistics. A member must fulfill required conditions to comply with his obligations.  This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### td957

##### rptHd

exchNam	m
envText	m
rptCod	m
rptNam	m
rptPrntEffDat	m
rptPrntRunDat	m

##### td957Grp, repeated 0 ... variable times:

##### td957KeyGrp

membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	
membClgIdCod	m	CLEARING MEMBER
membClgIdNam	m	

##### td957Grp1, repeated 1 ... variable times:

##### td957KeyGrp1

packCod	m	PACKAGE
nbrIdxOptToBeQuot	o	NUMBER OF INDEX OPTIONS TO BE QUOTED
nbrEqOptToBeQuot	o	NUMBER OF EQUITY OPTIONS TO BE QUOTED
mthPackReqIdx	o	MONTHLY PACKAGE REQUIREMENT
mthPackReqEq	o	MONTHLY PACKAGE REQUIREMENT
fulfPackIdxInd	o	FULFILLED
fulfPackEqInd	o	FULFILLED

td957Grp2, repeated 1 ... variable times:

td957KeyGrp2

product	m	PRODUCT
covReq	o	COVERAGE REQUIREMENT
expToBeQuot	o	EXPIRATIONS TO BE QUOTED
nbrExrPrcToBeQuot	o	STRIKES TO BE QUOTED
nbrTolViolDays	o	TOLERATED DAYS WITH VIOLA- TIONS
reqMthVol	o	REQUIRED MONTHLY VOLUME
spreadClass	o	SPREAD CLASS
sizeClass	o	SIZE CLASS
sumProdTim	o	TOTALS
sumAccumTim	o	TOTALS
sumReqTim	o	TOTALS
sumCovTim	o	TOTALS
sumViol	o	TOTALS
sumProdVolM	o	TOTALS
totQuoReqViolPct	o	TOTALS
mthReqCovTim	o	MONTHLY REQUIREMENT
mthReqViol	o	MONTHLY REQUIREMENT
mthReqVol	o	MONTHLY REQUIREMENT
mthReqQuoReqViolP	o	MONTHLY REQUIREMENT
fulfCovTimInd	o	FULFILLED
fulfViolInd	o	FULFILLED
fulfVolInd	o	FULFILLED
fulfQuoReqViolPct	o	FULFILLED

td957Rec, repeated 1 ... variable times:

factDat	o	DAY
prodTim	o	PROD.TIME
accumTim	o	ACCUM.TIME
reqTim	o	REQUIREMENT
covTim	o	COVERED TIME
violInd	o	VIOLATION
prodVolM	o	VOLUME
quoReqViolPct	o	QR VIOL.PERC.

**Text Report Structure**

CLEARING MEMBER: LONG MEMBER NAME

EXCHANGE MEMBER: LONG MEMBER NAME

PACKAGE XXXX NUMBER OF INDEX OPTIONS TO BE QUOTED: 99999 NUMBER OF EQUITY OPTIONS TO BE QUOTED: 99999

MONTHLY: >= >=  
PACKAGE REQUIREMENT: 99999 99999

FULFILLED: X X

PRODUCT: XXXX

COVERAGE REQUIREMENT: 999.99% EXPIRATIONS TO BE QUOTED: 99999 STRIKES TO BE QUOTED: 99999  
TOLERATED DAYS WITH VIOLATIONS:99999 REQUIRED MONTHLY VOLUME: 99999 SPREAD CLASS: 999999999999999999  
SIZE CLASS: 99999999999999999999

DAY	PROD.TIME	ACCUM.TIME	REQUIREMENT	COVERED TIME	VIOLATION	VOLUME QR	VIOL.PERC.
2009-12-31	9999:59:59.99	9999:59:59.99	9999:59:59.99	9999:59:59.99	99999	99999	999.99%
TOTALS:	9999:59:59.99	9999:59:59.99	9999:59:59.99	9999:59:59.99	99999	99999	999.99%

MONTHLY >= <= >= <=  
REQUIREMENT: 9999:59:59.99 99999 99999 999.99%

FULFILLED: XXX XXX XXX XXX

#### 4.7.8 TD961 Daily Eurex EnLight LP Performance

Description	<p>This daily report displays the fulfilment of the quotation requirements of Eurex EnLight RFQ responders (Liquidity Providers).</p> <p>The report lists all products available for Eurex EnLight. For one trading day, it outlines the total valid RFQs received in the market, the total number of RFQs received by the Liquidity Provider, the daily cutoff limit (the maximum number of RFQs per day that must be answered) and the valid RFQs received for the Liquidity Provider. It also shows the number of valid good quote request responses by the Liquidity Provider.</p> <p>This report is available only for derivative markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

#### td961

##### rptHd

exchNam	m
envText	m
rptCod	m
rptNam	m
rptPrntEffDat	m
rptPrntRunDat	m

##### td961Grp, repeated 0 ... variable times:

##### td961KeyGrp

membExchIdCod	m	EXCHANGE MBR
membExchIdNam	m	
membClgIdCod	m	CLEARING MBR
membClgIdNam	m	

##### td961Rec, repeated 1 ... variable times:

product	m	PRODUCT
enlDayVldRfqMkt	o	Valid RFQs total market
enlDayRfqLp	o	RFQs to LP
enlDayCutLimitLp	o	Day cut limit Liq Provider
enlDayVldRfqLp	o	Valid RFQs to LP
enlDayVldRfqResponses	o	Valid good RFQ Resp.





#### 4.7.9 TD962 MTD Eurex EnLight LP Performance

Description	<p>This MTD report displays the fulfilment of the quotation requirements of Eurex EnLight RFQ responders (Liquidity Providers).</p> <p>The report lists all products available for Eurex EnLight. For all trading days month-to-date (MTD), it outlines the total valid RFQs received in the market along with the MTD cutoff limit for the total market and the total number of valid RFQs received by the Liquidity Provider along with the MTD cutoff limit for Liquidity Provider. It also provides the number of MTD valid good quote request responses by Liquidity Provider and whether Liquidity Provider has fulfilled the Eurex EnLight Building Block requirement MTD.</p> <p>This report is available only for derivative markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### td962

##### rptHd

exchNam	m
envText	m
rptCod	m
rptNam	m
rptPrntEffDat	m
rptPrntRunDat	m

##### td962Grp, repeated 0 ... variable times:

##### td962KeyGrp

membExchIdCod	m	EXCHANGE MBR
membExchIdNam	m	
membClgIdCod	m	CLEARING MBR
membClgIdNam	m	
repPerFromDat	m	REPORTING PERIOD
repPerToDat	m	

##### td962Rec, repeated 1 ... variable times:

product	m	PRODUCT
enlMtdVldRfqMkt	o	Valid RFQs total market
enlMtdCutLimitMkt	o	MTD cut limit total market
enlMtdVldRfqLp	o	Valid RFQs to LP
enlMtdCutLimitLp	o	MTD cut limit Liq Provider
enlMtdVldRfqResponses	o	Valid good RFQ Resp.
enlViolPct	o	MTD Violation Percent
enlFulflnd	o	MTD EnLight fulfilled

**Text Report Structure**

```
EXCHANGE MBR                                CLEARING MBR
      REPORTING PERIOD
-----
XXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  XXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
      31-12-09      31-12-09

PRODUCT  Valid RFQs total market MTD cut limit total market Valid RFQs to LP MTD cut limit Liq Provider Valid good RFQ Resp.
          MTD Violation Percent MTD EnLight fulfilled
-----
XXXXXXXXXXXXX      99999      999.9999      99999      999.9999      99999
          999.99 XXX
```

#### 4.7.10 TD963 Daily Eurex EnLight RFQ Fulfillment - detailed

Description	This daily report displays the fulfilment of Eurex EnLight RFQs of responders (Liquidity Providers). The report shows the product, the timestamp of the Eurex EnLight Request, the instrument type, the Eurex EnLight complex instrument mnemonic, or, if this is not available, the single legs instrument mnemonics, and whether the Eurex EnLight RFQ was valid and whether the Liquidity Provider has sent a valid response.  This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

#### **XML Report Structure**

#### **M/O Text Report Heading**

##### td963

##### rptHd

exchNam	m
envText	m
rptCod	m
rptNam	m
rptPrntEffDat	m
rptPrntRunDat	m

##### td963Grp, repeated 0 ... variable times:

##### td963KeyGrp

membExchIdCod	m	EXCHANGE MBR
membExchIdNam	m	

##### td963Rec, repeated 1 ... variable times:

product	o	PRODUCT
time18	m	TIME
instrumentMnemonic	o	Instrument Mnemonic
instrumentType	m	InstType

##### td963instrumentLegGrp, repeated 0 ... variable times:

instrumentMnemonic	o	Leg Mnemonic
enlRfqVal	o	ENLIGHT RFQ VALIDITY
enlInstrFulflnd	o	ENLIGHT FULFILLMENT INDICATOR

**Text Report Structure**

EXCHANGE MBR

-----  
XXXXX XXX

PRODUCT            TIME                    Instrument Mnemonic            InstType

-----  
XXXXXXXXXXXX XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX

Leg Mnemonic

-----  
XX

---

ENLIGHT REQ VALIDITY XXX

---

ENLIGHT FULFILLMENT INDICATOR XXX

#### 4.7.11 TD964 MTD Eurex EnLight Performance

Description	<p>This MTD report displays the fulfilment of the quotation requirements of Eurex EnLight RFQ responders (Liquidity Providers) for each trading day of the month.</p> <p>The report consists of the number of valid quote requests available in the total market, the MTD cutoff limit for the total market (minimum number of valid RFQs per total market), the (adjusted) number of valid quote requests addressed to the Liquidity Provider, the MTD cutoff limit for the Liquidity Provider (minimum number of valid RFQs per LP) and the number of valid good quote request responses by the Liquidity Provider. The report also contains indicators on whether the Eurex EnLight Building Block is fulfilled, whether the response rate is fulfilled, and whether the minimum number of valid RFQs per total market and the minimum number of valid RFQs per Liquidity Provider is reached.</p> <p>This report is available only for derivative markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### td964

##### rptHd

exchNam	m
envText	m
rptCod	m
rptNam	m
rptPrntEffDat	m
rptPrntRunDat	m

##### td964Grp, repeated 0 ... variable times:

##### td964KeyGrp

membExchIdCod	m	EXCHANGE MBR
membExchIdNam	m	
membClgIdCod	m	CLEARING MBR
membClgIdNam	m	
repPerFromDat	o	REPORTING PERIOD
repPerToDat	o	
totTrdDays	m	Trading Days in Month
mtdDays	m	Trading Days MTD

##### td964Grp1, repeated 1 ... variable times:

##### td964KeyGrp1

product	o	PRODUCT
enlFulfInd	o	EnLight Building Block MTD fulfilled

- enlMinVldRfqMkt o Minimum valid RFQ per month per total market
  - enlMinVldRfqLp o Minimum valid RFQ per month per LP
  - enlDayCutLimitLp o Maximum valid RFQ per day per LP
- td964Rec, repeated 1 ... variable times:
- factDat o Day
  - enlDayVldRfqMkt o Valid RFQs total market
  - enlMtdVldRfqMkt o Cumul. Valid RFQs total market
  - enlMtdCutLimitMkt o Min RFQs total market
  - enlCutLimitMktInd o Too few RFQs total market
  - enlDayUnadjVldRfqLp o Valid RFQs to LP
  - enlDayVldRfqLp o Adjust. Valid RFQs to LP
  - enlMtdVldRfqLp o MTD Adjust. Valid RFQs to LP
  - enlMtdCutLimitLp o Min RFQs LP
  - enlCutLimitLpInd o Too few RFQs LP
  - enlDayVldRfqResponses o Valid Good RFQ Resp.
  - enlMtdVldRfqResponses o MTD Valid Good RFQ Resp.
  - enlViolPct o Violation Percent
  - enlRespRateInd o Resp. Rate fulfilled

**Text Report Structure**

EXCHANGE MBR	REPORTING PERIOD	Trading Days in Month	CLEARING MBR	Trading Days MTD	
XXXXX	XX	XX	XXXXX	XX	
	31-12-09	31-12-09		99	
PRODUCT	EnLight Building Block MTD fulfilled Minimum valid RFQ per month per total market Minimum valid RFQ per month per LP Maximum valid RFQ per day per LP				
XXXXXXXXXXXXX	XXX	999	999	999	
Day	Valid RFQs total market	Cumul. Valid RFQs total market	Min RFQs total market	Too few RFQs total market	Valid RFQs to LP
	Adjust. Valid RFQs to LP	MTD Adjust. Valid RFQs to LP	Min RFQs LP	Too few RFQs LP	Valid Good RFQ Resp.
	MTD Valid Good RFQ Resp.	Violation Percent	Resp. Rate fulfilled		
31-12-09	99999	99999	999.9999	XXX	99999
	99999	99999	999.9999	XXX	99999
	99999	999.99	XXX		

#### 4.7.12 TD965 Specialist State Change

Description	This report serves as a log report for all instrument state changes of Specialists within T7 Boerse Frankfurt. It lists all instrument state changes performed by a specialist. All entries are sorted by ISIN and time.  This report is available only for cash markets.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### td965

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

td965Grp, repeated 0 ... variable times:

##### td965KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

td965Grp1, repeated 1 ... variable times:

##### td965KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

td965Grp2, repeated 1 ... variable times:

##### td965KeyGrp2

partSubGrpCod	m	Subgroup
---------------	---	----------

td965Grp3, repeated 1 ... variable times:

##### td965KeyGrp3

##### instTitl

instrumentMnemonic	o	Instrument
--------------------	---	------------





#### 4.7.13 TD981 Special Market Making Report

Description	This daily report contains the special quotation requirements that will be activated once circumstances require so. This report has no effect on any Eurex fees nor Eurex incentives granted to Market Makers or Liquidity Provider schemes. Once an according scheme is activated, it can be used by the Market Maker to demonstrate the fulfilment of Market Maker obligations to any third party, e.g.a Competent Authority.  This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### td981

##### rptHd

exchNam	m
envText	m
rptCod	m
rptNam	m
rptPrntEffDat	m
rptPrntRunDat	m

##### td981Grp, repeated 0 ... variable times:

##### td981KeyGrp

membExchIdCod	m	Exchange Member
membExchIdNam	m	
membClgIdCod	m	Clearing Member
membClgIdNam	m	

##### td981Grp1, repeated 1 ... variable times:

##### td981KeyGrp1

product	m	Product
expToBeQuot	o	Expirations to be Quoted
nbrExrPrcToBeQuot	o	Strikes to be Quoted
covReq	o	Coverage Requirement
spreadClass	o	Spread Class
sizeClass	o	Size Class

##### td981Rec, repeated 1 ... variable times:

factDat	o	Day
prodTim	o	ProdTime
accumTim	o	AccumulTime
reqTim	o	Requirement
covTim	o	BasicCoverage

- sumProdTim                                   o    Totals
- sumAccumTim                               o
- sumReqTim                                   o
- sumCovTim                                   o
- mthReqCovTim                              o    Monthly Requirement
- fulfCovTimInd                              o    Fulfilled

**Text Report Structure**

Exchange Member

Clearing Member

```

-----
XXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  XXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

```

Product	Expirations to be Quoted	Strikes to be Quoted	Coverage Requirement	Spread Class	Size Class
XXXXXXXXXXXX	99999	99999	99999	XXXXXXXXXXXX	XXXXXXXXXXXX

Day	ProdTime	AccumulTime	Requirement	BasicCoverage
31-12-09	23:59:59.99	23:59:59.99	23:59:59.99	23:59:59.99
Totals	23:59:59.99	23:59:59.99	23:59:59.99	23:59:59.99
Monthly Requirement			23:59:59.99	
Fulfilled			XXX	

#### 4.7.14 TD982 Special Report French Equity Options

Description	This report contains special quotation requirements for French Equity Options. This report has no effect on any fees or incentives granted to Market Makers in the context of existing and established Equity Options market making obligation schemes covering the Basis (BBB) and Package Building Block (PBB) Programs.  This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### td982

##### rptHd

exchNam	m
envText	m
rptCod	m
rptNam	m
rptPrntEffDat	m
rptPrntRunDat	m

##### td982Grp, repeated 0 ... variable times:

##### td982KeyGrp

membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	
membClgIdCod	m	CLEARING MEMBER
membClgIdNam	m	

##### td982Grp1, repeated 1 ... variable times:

##### td982KeyGrp1

product	m	PRODUCT
packCod	m	PACKAGE
covReq	o	COVERAGE REQUIREMENT
expToBeQuot	o	EXPIRATIONS TO BE QUOTED
nbrExrPrcToBeQuot	o	STRIKES TO BE QUOTED

##### td982Rec, repeated 1 ... variable times:

factDat	o	DAY
prodTim	o	PROD.TIME
accumTim	o	ACCUMULTIME
reqTim	o	REQUIREMENT
covTim	o	COVERED TIME
violInd	o	VIOLATION



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#### 4.7.15 TD983 Regulatory Market Making MTD

Description	<p>This MTD report displays the fulfilment of the Regulatory Market Maker requirements according to MiFID2 / Commission Delegated Regulation(EU) 2017/578 (CDR).</p> <p>The report is split per customer and product. Per product and day, it lists the number of instruments that fulfil the requirements of the CDR. It displays the MTD number or days where the requirement is fulfilled and the fulfilment status for the monthly average.</p> <p>This report is available only for derivative markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### td983

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

td983Grp, repeated 0 ... variable times:

##### td983KeyGrp

membExchIdCod	m	Exchange Member
membExchIdNam	m	
membClgIdCod	m	Clearing Member
membClgIdNam	m	
totTrdDays	m	Trading Days In Month
mtdDays	m	Trading Days MTD
halfMtdDays	m	Half Of Trading Days MTD
rmmFulflnd	m	RMM Fulfilment MTD
rmmAdmittInd	m	RMM Admitted

td983Grp1, repeated 1 ... variable times:

##### td983KeyGrp1

product	m	Product
spreadClassRmmReg	o	Spread Class Regular

- spreadClassRmmThx o Spread Class during Thx
- td983Rec**, repeated 1 ... variable times:
- factDat o Day
- noRmmInstrumentsFulfilled o Number of Instruments Fulfilled
- noRmmMtdDaysFulfilled o MTD Days Fulfilled
- rmmMtdFulfilmentPct o MTD Fulfilment (%)

**Text Report Structure**

Exchange Member

Clearing Member

Trading Days In Month Trading Days MTD Half Of Trading Days MTD

RMM Fulfilment MTD RMM Admitted

```

-----
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 99 99 99
XXX XXX

```

Product Spread Class Regular Spread Class during Thx

XXXXXXXXXXXXX XXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXX

Day Number of Instruments Fulfilled MTD Days Fulfilled MTD Fulfilment (%)

```

-----
31-12-09 99999 99 9999.99

```

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## 4.8 TE Transactions Derivative Markets

### 4.8.1 TE535 Cross and Quote Requests

Description	<p>For each market participant and for each exchange, this report lists all Cross Trade Announcement and Request for Quote requests entered during the day. Reports are grouped per business unit, trader and request type (CTA for Cross Trade Announcement or RFQ for Request for Quote) and sorted per product, instrument type, instrument ID and request time.</p> <p>Note that RfQ requests automatically generated by the matching engine are not listed on this report.</p> <p>This report is available only for derivative markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### te535

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

te535Grp, repeated 0 ... variable times:

##### te535KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

te535Grp1, repeated 1 ... variable times:

##### te535KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier





## 4.8.2 TE540 Daily Order Maintenance

Description	<p>For each market participant and for each exchange, this report lists all orders regularly entered, traded, changed or deleted during the day.</p> <p>The report is split per business unit, session and trader and sorted per product, instrument type, instrument and time.</p> <p>This report is available only for derivative markets.</p> <p>This report is available only in XML format.</p>
Frequency	Daily.
Availability	This report is available for all members.

### XML Report Structure

### M/O Text Report Heading

#### te540

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

te540Grp, repeated 0 ... variable times:

##### te540KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

te540Grp1, repeated 1 ... variable times:

##### te540KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
sessionId	m	(XML only)

te540Grp2, repeated 1 ... variable times:

##### te540KeyGrp2

user	m	(XML only)
------	---	------------

te540Grp3, repeated 1 ... variable times:

te540KeyGrp3instrumentGrp

product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name

te540Rec, repeated 1 ... variable times:

time18	m	(XML only)
exchangeOrderId	o	(XML only)
clientIdentifier	o	(XML only)
investIdentifier	o	(XML only)
investQualifier	o	(XML only)
execIdentifier	o	(XML only)
execQualifier	o	(XML only)
liqProvActivity	o	(XML only)
riskReduction	o	(XML only)
regOrderEvent	o	(XML only)
activity	m	(XML only)
reason	m	(XML only)
buyCod	o	(XML only)
ordrTyp	o	(XML only)
ordrQty	o	(XML only)
limOrdrPrc	o	(XML only)
stopPrice	o	(XML only)
execQty	o	(XML only)
execPrc	o	(XML only)
triggered	o	(XML only)
inactivated	o	(XML only)
pendingDeletion	o	(XML only)
persistent	o	(XML only)
tradingRestriction	o	(XML only)
entryDate	o	(XML only)
entryTime	o	(XML only)
priorityDate	o	Priority Date
priorityTime	o	(XML only)
timeValidity	o	(XML only)
expiryDate	o	(XML only)

businessUnit	o	(XML only)
busUntLngName	o	(XML only)
enteringUser	o	(XML only)
clientRef	o	(XML only)
tradingCapacity	o	(XML only)
matchInstCrossId	o	(XML only)
crossed	o	(XML only)
tradeEnrichmentRuleId	o	(XML only)
sideLiquidityInd	o	(XML only)
dmaFlg	o	(XML only)
<u>clearingData</u>		
<u>commonClearingData</u>		
clearingTakeUpMember	o	Take Up Mbr
ordOriginFirm	o	OrgFirm
beneficiary	o	Beneficia
customerInstr	o	C
complianceInfo	o	Compliance Info
originCountryCode	o	OCC
flexAcctInfo	o	Flex Account Info
freeText1	o	Text 1
freeText2	o	Text 2
freeText3	o	Text 3
<u>legClearingGrp</u>		
<u>leg1Grp</u>		
account	o	Leg 1
opnClsCod	o	
<u>leg2Grp</u>		
account	o	Leg 2
opnClsCod	o	
<u>leg3Grp</u>		
account	o	Leg 3
opnClsCod	o	
<u>leg4Grp</u>		
account	o	Leg 4
opnClsCod	o	
<u>leg5Grp</u>		
account	o	Leg 5
opnClsCod	o	
<u>leg6Grp</u>		
account	o	Leg 6

opnClsCod	o	
<u>leg7Grp</u>		
account	o	Leg 7
opnClsCod	o	
<u>leg8Grp</u>		
account	o	Leg 8
opnClsCod	o	
<u>leg9Grp</u>		
account	o	Leg 9
opnClsCod	o	
<u>leg10Grp</u>		
account	o	Leg 10
opnClsCod	o	
<u>leg11Grp</u>		
account	o	Leg 11
opnClsCod	o	
<u>leg12Grp</u>		
account	o	Leg 12
opnClsCod	o	
<u>leg13Grp</u>		
account	o	Leg 13
opnClsCod	o	
<u>leg14Grp</u>		
account	o	Leg 14
opnClsCod	o	
<u>leg15Grp</u>		
account	o	Leg 15
opnClsCod	o	
<u>leg16Grp</u>		
account	o	Leg 16
opnClsCod	o	
<u>leg17Grp</u>		
account	o	Leg 17
opnClsCod	o	
<u>leg18Grp</u>		
account	o	Leg 18
opnClsCod	o	
<u>leg19Grp</u>		
account	o	Leg 19
opnClsCod	o	

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leg20Grp

- account                   o    Leg 20
- opnClsCod               o

**Text Report Structure**

This report is available only in XML format.

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### 4.8.3 TE545 Daily TES Maintenance

Description	<p>For each exchange member, this report lists the T7 Entry Service (TES) activity for simple, complex and flexible instruments.</p> <p>The Deal and the TES price decomposition is not provided for executed TES trades.</p> <p>The following TES trades are listed:</p> <ul style="list-style-type: none"> <li>- Block, Block TAM and Basis Trades.</li> <li>- EFPF trades with the Bond References.</li> <li>- EFPI trades with the cash basket references.</li> <li>- EFS trades with the swap references.</li> <li>- Vola Trades with the options block trade references.</li> </ul> <p>The initiating user of a TES trade can see all sides' activities but without the corresponding Clearing info which is only disclosed to the approving traders.</p> <p>The listed information is split per user, product and instrument and sorted per time.</p> <p>This report is available only for derivative markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### te545

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

te545Grp, repeated 0 ... variable times:

##### te545KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

te545Grp1, repeated 1 ... variable times:

##### te545KeyGrp1

businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

te545Grp2, repeated 1 ... variable times:

te545KeyGrp2

user	m	User
------	---	------

te545Grp3, repeated 1 ... variable times:

te545KeyGrp3instrumentGrp

product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name

te545Rec, repeated 1 ... variable times:

time18	m	Time
tesId	m	TES ID
tesType	m	Type
tesActivity	m	Act
tesInitiatorBU	o	Initiator
tesInitiatorUser	o	User
isBroker	o	B
isDisclosed	o	D
isOnBook	o	OnBook
skipMinLotSizeVal	o	Skip Min Lot Size Val
tesDescription	o	Description
execPrc	o	Price
closTime	o	Clos Time
entryTime	m	Entry Time
execTime	o	Exec Time
basketId	o	Basket ID
eventId	o	Neg Ev ID
anonymFlag	o	Anonymous Flag
revInitTime	o	RevInitTime
revReason	o	RevReason
mktUndlyPrc	o	MarketUnderlyingPrice

dealIdGrp, repeated 0 ... variable times:



dealId	o	Deal ID
<u>onBehalfGrp</u> , repeated 0 ... 1 times:		
businessUnit	o	BU Obo
busUntLngName	o	BU Obo Long Name
enteringUser	o	Trader Obo
<u>legPriceGrp</u> , repeated 0 ... variable times:		
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
legexecPrc	m	Prc
legExecQty	o	Qty
<u>extReferenceGrp</u> , repeated 0 ... 1 times:		
<u>efpfReferenceGrp</u> , repeated 0 ... 1 times:		
isinCod	m	SecurityID
nomVal	m	Nominal
mrtyDat	o	Mtrty Date
secuShtNam	o	Security Name
couponRat	o	Coupon Rate
cshPrcConv	o	CshPrc
couponFrq	o	Coupon Frq
settlDat	o	Settl Date
settlInst	o	SI
hdgTyp	m	Hdg
currTypCod	o	Curr
<u>efpiReferenceGrp</u> , repeated 0 ... 1 times:		
cashBsktRefId	m	ReferenceId
nomVal	m	Nominal
settlInst	o	SI
hdgTyp	m	Hdg
currTypCod	o	Curr
<u>efsReferenceGRp</u> , repeated 0 ... 1 times:		
nomVal	m	Nominal
couponFrq	o	Coupon Frq
fixedRat	o	Rate
couponVarRef	o	CpnVarRef
couponVarOfs	o	CpnVarOfs
swapCust1	o	Swap Payer
swapCust2	o	Swap Receiver
swapClearer	o	SwapClearer
strtDat	m	Start Date
endDat	m	End Date

settlDat	o	Settl Date
settlInst	o	SI
hdgTyp	m	Hdg
currTypCod	o	Curr
<u>volaReferenceGrp</u> , repeated 0 ... 1 times:		
<u>OptionsContract</u>		
product	m	Product
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
optTrnIdNo	m	TrnNo
optUsedQty	o	UsedQty
<u>tamReferenceGrp</u> , repeated 0 ... 1 times:		
customUnderlyingPrice	m	Cust Under Pre
<u>sideGrp</u> , repeated 1 ... variable times:		
sideId	m	Side ID
execQty	m	Size
buyCod	m	B/S
sideBU	o	Bus Unit
sideTrader	o	Trader
sideStatus	m	Sts
approvalTime	o	Appr Time
revAppTime	o	RevAppTime
<u>te545SideClearingInfo</u> , repeated 0 ... 1 times:		
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
riskReduction	o	CommHedgFlg
regOrderEvent	o	RegOrderEvent
dmaFlg	o	DMA Flag
opnClsCod	o	OC
account	o	AC
flexAcctInfo	o	Flex Account Info
tradingCapacity	o	TC
clearingTakeUpMember	o	Take Up Mbr
ordOriginFirm	o	OrgFirm
beneficiary	o	Beneficia
customerInstr	o	C

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complianceInfo	o	Compliance Info
originCountryCode	o	OCC
freeText1	o	Text 1
freeText2	o	Text 2
freeText3	o	Text 3

---

**Text Report Structure**

Participant	Participant Long Name
XXXXX	XX

BU	BU Long Name	BU Identifier
XXXXXXXXX	XX	999999

User  
-----  
XXXXXX

Product	InstType	Instrument Id	Instrument Mnemonic	isinCod	wknNo
		Instrument Name			
XXXXXXXXXX	XXXXXXXXX	99999999999999999999	XX	XXXXXXXXXX	XXXXXXXXXX

Time	TES ID	Type	Act	Initiator	User	B	D	OnBook	Skip	Min	Lot	Size	Val	Description	
		Price	Clos	Time	Entry	Time	Time	Exec	Time			Basket ID Neg Ev ID			
		Anonymous	Flag	RevInitTime											
		RevReason													
		MarketUnderlyingPrice													
XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXX	XXX	XXXXXXXX	XXXXXX	X	X						XXXXX	XXXXXXXXXXXXXXXXXXXX	
	999999.99999+	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	99999999999999999999	XXXXXXXXXXXXXXXXXXXX								
	XXXXX	XXXXXXXXXXXXXXXXXXXX													
	XXXXXXXXXXXXXXXXXXXX														
XXXXXXXXXXXXXXXXXXXX	999999.99999+														

Deal ID  
-----  
XXXXXXXXXXXXXXXXXXXX

BU Obo	BU Obo Long Name	Trader Obo
XXXXXXXXX	XX	XXXXXX

Instrument Id	Instrument Mnemonic	Prc	Qty
99999999999999999999	XX	+999999.99999	99999999.9999

SecurityID	Nominal	Mtrty Date	Security Name	Coupon Rate	CshPrc	
		Settl	Date	SI	Hdg	Curr
XXXXXXXXXX	999,999,999.9999	31-12-09	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999.99999	
		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	31-12-09	XXXXX	XXX	XXX

ReferenceId	Nominal	SI	Hdg	Curr
XXXXXXXXXXXXXXXXXXXXXXXXXXXX	999,999,999.9999	XXXXX	XXX	XXX

Nominal	Coupon Frq	Rate	Swap Payer	Swap Receiver	CpnVarRef	Start Date	End Date
CpnVarOfs	Settl Date	SI	Hdg	Curr	SwapClearer		
999,999,999.9999	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	31-12-09	31-12-09
	31-12-09	XXXXX	XXX	XXX			

Product	Instrument Id	Instrument Mnemonic	TrnNo	UsedQty
XXXXXXXXXXXX	99999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXX	999999999.9999

Cust Under Prc  
 -----  
 +9999.99999999

Side ID	Size	B/S	Bus Unit	Trader	Sts	Appr Time	RevAppTime
XXXXXXXXXXXXXXXXXXXX	99999999.9999	XXXX	XXXXXXXXXX	XXXXXX	XXX	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX

Client Identifier	Invest Identifier	Invest Qualifier	Exec Identifier	Exec Qualifier	LiqProvActivity	CommHedgFlg
RegOrderEvent	DMA Flag	OC AC Flex	Account Info	TC Take Up	Mbr OrgFirm	Beneficia C
Compliance Info	OCC Text 1	Text 2	Text 3			
XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXX	X	XXXXX
XXXX	XXXXX	X XX	XXXXXXXXXXXXXXXXXXXX	XX XXXXX	XXXXXX	XXXXXXXXXX X
XXXXXXXXXXXXXXXXXXXX	XX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX		

#### 4.8.4 TE546 Daily Basket TES Maintenance

Description	For each exchange member, this report lists the T7 Entry Service (TES) activity for baskets. Its content is a subset of report TE545, sorted by basket. The initiating user of a TES trade can see all sides' activities but without the corresponding clearing info which is only disclosed to the approving traders. This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### te546

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

te546Grp, repeated 0 ... variable times:

##### te546KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

te546Grp1, repeated 1 ... variable times:

##### te546KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

te546Grp2, repeated 1 ... variable times:

##### te546KeyGrp2

user	m	User
------	---	------

te546Grp3, repeated 1 ... variable times:

##### te546KeyGrp3

basketId	m	Basket ID
----------	---	-----------

basketType	m	Type
bucket	o	Bucket
basketProfile	o	Profile
basketMonth	o	Mon
basketYear	o	Year

te546Rec, repeated 1 ... variable times:

time18	m	Time
basketOperationType	m	Oper Type
basketAmendmentCounter	m	AmCt
basketActivity	m	Act
closTime	o	Clos Time
entryTime	m	Entry Time
execTime	o	Exec Time
basketPrc	o	Price

basketInitiatorGrp

basketInitiatingBU	m	Initiator
basketInitiatingUser	m	User
isBroker	o	B
basketDescription	o	Description

basketSideGrp, repeated 1 ... 2 times:

buyCod	m	B/S
sideBU	m	Bus Unit
sideTrader	m	Trader
sideRefId	o	Reference Id
sideStatus	m	Sts
approvalTime	o	Appr Time

basketComponentGrp, repeated 1 ... variable times:

effectOnBasket	o	A/R
<u>instrumentGrp</u>		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
time18	m	Time
tesId	m	TES ID
tesType	m	Type
tesActivity	m	Act

tesInitiatorBU	m	Initiator
tesInitiatorUser	m	User
isBroker	o	B
isDisclosed	o	D
tesDescription	o	Description
execPrc	o	Price
closTime	o	Clos Time
entryTime	m	Entry Time
execTime	o	Exec Time
<u>onBehalfGrp</u> , repeated 0 ... 1 times:		
businessUnit	o	BU Obo
busUntLngName	o	BU Obo Long Name
enteringUser	o	Trader Obo
<u>te546extReferenceGrp</u> , repeated 0 ... 1 times:		
<u>    tamReferenceGrp</u> , repeated 0 ... 1 times:		
customUnderlyingPrice	m	Cust Under Prc
<u>te546sideGrp</u> , repeated 1 ... 2 times:		
sideId	m	Side ID
execQty	m	Size
buyCod	m	B/S
sideBU	m	Bus Unit
sideTrader	m	Trader
sideStatus	m	Sts
approvalTime	o	Appr Time
<u>te546sideClearingInfo</u> , repeated 0 ... 1 times:		
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
regOrderEvent	o	RegOrderEvent
opnClsCod	o	OC
account	o	AC
flexAcctInfo	o	Flex Account Info
tradingCapacity	o	TC
clearingTakeUpMember	o	Take Up Mbr
ordOriginFirm	o	OrgFirm
beneficiary	o	Beneficia
customerInstr	o	C



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complianceInfo	o	Compliance Info
originCountryCode	o	OCC
freeText1	o	Text 1
freeText2	o	Text 2
freeText3	o	Text 3

---

**Text Report Structure**

Participant	Participant Long Name
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU	BU Long Name	BU Identifier
XXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999

User  
-----  
XXXXXX

Basket ID	Type	Bucket	Profile	Mon Year
99999999999999999999	XXX	XXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	99 9999

Time	Oper Type	AmCt	Act	Clos Time	Entry Time	Exec Time	Price
XXXXXXXXXXXXXXXXXXXX	XXX	9999	XXX	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	999999.99999+

Initiator	User	B	Description
XXXXXXXXXX	XXXXXX	X	XXXXXXXXXXXXXXXXXXXX

B/S	Bus Unit	Trader	Reference Id	Sts	Appr Time
XXXX	XXXXXXXX	XXXXXX	XXXXXXXXXXXXXXXXXXXX	XXX	XXXXXXXXXXXXXXXXXXXX

A/R	Product	InstType	Instrument Id	Instrument Mnemonic	isinCod	wknNo
	Instrument Name		Time	TES ID	Type Act	Initiator User
	Description		Price	Clos Time	Entry Time	Exec Time
X	XXXXXXXXXX	XXXXXXXX	99999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXX
	XXXXXXXXXXXXXXXXXXXXXXXXXXXX		XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXX	XXXXXX
	XXXXXXXXXXXXXXXXXXXX		999999.99999+	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX

BU Obo	BU Obo Long Name	Trader Obo
XXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXX

Cust Under Prc  
-----  
+9999.99999999

Side ID	Size	B/S	Bus Unit	Trader	Sts	Appr Time
XXXXXXXXXXXXXXXXXXXX	99999999.9999	XXXX	XXXXXXXX	XXXXXX	XXX	XXXXXXXXXXXXXXXXXXXX

Client Identifier	Invest Identifier	Invest Qualifier	Exec Identifier	Exec Qualifier	LiqProvActivity	RegOrderEvent
OC AC Flex Account Info	Text 1	Text 2	Text 3	TC Take Up Mbr OrgFirm	Beneficia C Compliance Info	OCC
XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXX	XXXXXXXXXXXXXXXXXXXX	XXXX	X	XXX
X XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XX XXXX	XXXXXXXXX XXXXXXXXX X	XXXXXXXXXXXXXXXXXXXX	XX		
XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX				

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#### 4.8.5 TE547 TES Late Approval Report

Description	<p>For each exchange member, this report lists the approval times of delayed approved trades using the T7 Entry Service (TES) for simple, complex and flexible instruments. A TES approval is delayed, when the duration between submission and approval of the TES trade is longer than a pre-defined time frame (for further information see Part 4.4 of the Conditions of Trading at Eurex Deutschland).</p> <p>The Deal and the TES price decomposition is not provided for executed TES trades.</p> <p>The listed information is sorted per time.</p> <p>This report is available only for derivative markets.</p>
Frequency	Monthly.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### te547

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

te547Grp, repeated 0 ... variable times:

##### te547KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

te547Grp1, repeated 1 ... variable times:

##### te547KeyGrp1

##### instrumentGrp

product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod

wknNo	o	wknNo
instNam	o	Instrument Name
<u>te547Rec</u> , repeated 1 ... variable times:		
factDat	m	BusinessDay
tesId	m	TES ID
execPrc	m	TradePrice
execQty	m	TradeSideQty
closTime	o	TESClosureTime
entryTime	m	EntryTime
tesInitiatorBU	m	InitBU
tesInitiatorUser	m	InitUser
sideBU	m	ApprovingBU
sideTrader	m	ApprovingUser
approvalTime	m	ApprovalTime
approvalDuration	m	ApprovalDuration

**Text Report Structure**

Participant            Participant Long Name

XXXXX    XXX

Product	InstType	Instrument Id	Instrument Mnemonic	isinCod	wknNo
		Instrument Name			

XXXXXXXXXXXX	XXXXXXXX	99999999999999999999	XX	XXXXXXXXXXXX	XXXXXXXXXX
		XX			

BusinessDay	TES ID	TradePrice	TradeSideQty	TESClosureTime	EntryTime	InitBU	InitUser	ApprovingBU
	ApprovingUser	ApprovalTime	ApprovalDuration					

31-12-09	XXXXXXXXXXXXXXXXXXXX	999999.99999+	99999999.9999	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXXXXX	XXXXXX	XXXXXXXX
	XXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX					

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#### 4.8.6 TE548 Daily Compression Maintenance

Description	<p>This report outlines the details of all the compression runs performed on this trading date by the compression service provider. The report shows for each compression run the maintenance activity done by the compression service provider along with the status of the related TES trades and TES trade sides.</p> <p>This report is generated for the Business Unit which is acting as the compression service provider.</p> <p>This report is available only for derivative markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure M/O Text Report Heading

##### te548

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

##### te548Grp, repeated 0 ... variable times:

##### te548KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

##### te548Grp1, repeated 1 ... variable times:

##### te548KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

##### te548Grp2, repeated 1 ... variable times:

##### te548KeyGrp2

product	m	Product
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##### te548Grp3, repeated 1 ... variable times:

te548KeyGrp3

compressionRunId	m	RunId
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te548Grp4, repeated 0 ... variable times:te548KeyGrp4

instrumentType	o	InstType
instrumentId	o	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	IsinCod
wknNo	o	WknNo
instNam	o	Instrument Name
compRunStatus	m	CompSts
compTime	m	CompTime

te548Rec, repeated 0 ... variable times:

time18	o	Time
tesId	o	TES ID
tesType	o	Type
execPre	o	Price
execTime	o	Exec Time

compSideGrp, repeated 0 ... variable times:

sideId	o	Side ID
execQty	o	Size
buyCod	o	B/S
sideBU	o	Bus Unit
sideTrader	o	Trader
sideStatus	o	Sts
approvalTime	o	Appr Time

**Text Report Structure**

Participant            Participant Long Name  
-----  
XXXXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU                    BU Long Name            BU Identifier  
-----  
XXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX            999999

Product  
-----  
XXXXXXXXXXXXX

RunId  
-----  
XXXXXXXXXXXXXXXXXXXX

InstType	Instrument Id CompTime	Instrument Mnemonic	IsinCod	WknNo	Instrument Name	CompSts
XXXXXXXXX	99999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	X

Time	TES ID	Type	Price	Exec Time
XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXX	999999.99999+	XXXXXXXXXXXXXXXXXXXX

Side ID	Size	B/S	Bus Unit	Trader	Sts	Appr Time
XXXXXXXXXXXXXXXXXXXX	99999999.9999	XXXXX	XXXXXXXXXX	XXXXXX	XXX	XXXXXXXXXXXXXXXXXXXX



#### 4.8.7 TE550 Open Order Detail

Description	<p>For each market participant and for each exchange, this report lists all orders remaining in the order book at the end of the day.</p> <p>The report is split per business unit and trader and sorted per product, instrument type, instrument and order number. For each instrument, the accumulated total number of resting buy and sell orders and the corresponding remaining quantities are given.</p> <p>This report is available only for derivative markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### te550

##### rptHdr

exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	

te550Grp, repeated 0 ... variable times:

##### te550KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

te550Grp1, repeated 1 ... variable times:

##### te550KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

te550Grp2, repeated 1 ... variable times:

##### te550KeyGrp2

user	m	Trader
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te550Grp3, repeated 1 ... variable times:

te550KeyGrp3instrumentGrp

product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name

te550Rec, repeated 1 ... variable times:

exchangeOrderId	m	Order ID
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
riskReduction	o	Commodity Hedging Flag
buyCod	m	B/S
ordrTyp	m	Typ
ordrQty	m	Size
limOrdrPrc	o	OrderLimit
stopPrice	o	TrgPrc
execQty	o	ExecQty
triggered	o	Trg
tradingRestriction	o	Res
entryDate	m	Entry Date
entryTime	m	Entry Time
priorityDate	m	Priority Date
priorityTime	m	Priority Time
timeValidity	m	Exp
expiryDate	o	Expiry Date
clientRef	o	ClientRef
tradingCapacity	m	TC
matchInstCrossId	o	SMP-ID
dmaFlg	o	DMA

clearingData1commonClearingData1

clearingTakeUpMember	o	Take Up Mbr
ordOriginFirm	o	OrgFirm

beneficiary	o	Beneficia
complianceInfo	o	Compliance Info
flexAcctInfo	o	Flex Account Info
freeText1	o	Text 1
freeText2	o	Text 2
freeText3	o	Text 3
<u>legClearingGrp</u>		
<u>leg1Grp</u>		
account	o	Leg 1
opnClsCod	o	
<u>leg2Grp</u>		
account	o	Leg 2
opnClsCod	o	
<u>leg3Grp</u>		
account	o	Leg 3
opnClsCod	o	
<u>leg4Grp</u>		
account	o	Leg 4
opnClsCod	o	
<u>leg5Grp</u>		
account	o	Leg 5
opnClsCod	o	
<u>leg6Grp</u>		
account	o	Leg 6
opnClsCod	o	
<u>leg7Grp</u>		
account	o	Leg 7
opnClsCod	o	
<u>leg8Grp</u>		
account	o	Leg 8
opnClsCod	o	
<u>leg9Grp</u>		
account	o	Leg 9
opnClsCod	o	
<u>leg10Grp</u>		
account	o	Leg 10
opnClsCod	o	
<u>leg11Grp</u>		
account	o	Leg 11
opnClsCod	o	

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<u>leg12Grp</u>			
account	o	Leg 12	
opnClsCod	o		
<u>leg13Grp</u>			
account	o	Leg 13	
opnClsCod	o		
<u>leg14Grp</u>			
account	o	Leg 14	
opnClsCod	o		
<u>leg15Grp</u>			
account	o	Leg 15	
opnClsCod	o		
<u>leg16Grp</u>			
account	o	Leg 16	
opnClsCod	o		
<u>leg17Grp</u>			
account	o	Leg 17	
opnClsCod	o		
<u>leg18Grp</u>			
account	o	Leg 18	
opnClsCod	o		
<u>leg19Grp</u>			
account	o	Leg 19	
opnClsCod	o		
<u>leg20Grp</u>			
account	o	Leg 20	
opnClsCod	o		
openBuyOrders	m	Total Open Buy Orders	
openBuyVolume	m	Total Open Buy Volume	
openSellOrders	m	Total Open Sell Orders	
openSellVolume	m	Total Open Sell Volume	

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#### 4.8.8 TE590 CLIP Trading Indication

Description	For each market participant and for each exchange, this report lists all trading indications entered, traded and abandoned during the day resulting from the Client Liquidity Improvement Process (CLIP). This report is split per business unit and trader, and sorted by per product, instrument type, instrument and CLIP trading indication ID.  This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### te590

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

te590Grp, repeated 0 ... variable times:

##### te590KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

te590Grp1, repeated 1 ... variable times:

##### te590KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

te590Grp2, repeated 1 ... variable times:

##### te590KeyGrp2

user	m	User
sessionId	m	Session

te590Grp3, repeated 1 ... variable times:

te590KeyGrp3instrumentGrp

product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name

te590Rec, repeated 1 ... variable times:

tradingIndicationId	m	TradInd ID
time18	m	Time
tradingIndicationActivity	m	Act
lateralityIndicator	m	Laterality

tradeSideGrp, repeated 1 ... 2 times:

tradeSideId	o	Trade Side ID
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brokerGrp

brokerRole	m	Broker Role
buyCod	m	B/S
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
tradingCapacity	o	TC

clearingDatacommonClearingData

clearingTakeUpMember	o	Take Up Mbr
ordOriginFirm	o	OrgFirm
beneficiary	o	Beneficia
customerInstr	o	C
complianceInfo	o	Compliance Info
originCountryCode	o	OCC
flexAcctInfo	o	Flex Account Info
freeText1	o	Text 1
freeText2	o	Text 2
freeText3	o	Text 3

legClearingGrpleg1Grp

account	o	Leg 1
opnClsCod	o	
<u>leg2Grp</u>		
account	o	Leg 2
opnClsCod	o	
<u>leg3Grp</u>		
account	o	Leg 3
opnClsCod	o	
<u>leg4Grp</u>		
account	o	Leg 4
opnClsCod	o	
<u>leg5Grp</u>		
account	o	Leg 5
opnClsCod	o	
<u>leg6Grp</u>		
account	o	Leg 6
opnClsCod	o	
<u>leg7Grp</u>		
account	o	Leg 7
opnClsCod	o	
<u>leg8Grp</u>		
account	o	Leg 8
opnClsCod	o	
<u>leg9Grp</u>		
account	o	Leg 9
opnClsCod	o	
<u>leg10Grp</u>		
account	o	Leg 10
opnClsCod	o	
<u>leg11Grp</u>		
account	o	Leg 11
opnClsCod	o	
<u>leg12Grp</u>		
account	o	Leg 12
opnClsCod	o	
<u>leg13Grp</u>		
account	o	Leg 13
opnClsCod	o	
<u>leg14Grp</u>		
account	o	Leg 14

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opnClsCod	o	
<u>leg15Grp</u>		
account	o	Leg 15
opnClsCod	o	
<u>leg16Grp</u>		
account	o	Leg 16
opnClsCod	o	
<u>leg17Grp</u>		
account	o	Leg 17
opnClsCod	o	
<u>leg18Grp</u>		
account	o	Leg 18
opnClsCod	o	
<u>leg19Grp</u>		
account	o	Leg 19
opnClsCod	o	
<u>leg20Grp</u>		
account	o	Leg 20
opnClsCod	o	
<u>oBOGrp</u> , repeated 0 ... 1 times:		
businessUnit	o	BU
busUntLngName	o	BU Long Name
enteringUser	o	Trader Obo
regOrderEvent	o	Reg Order Event
reason	o	Reas
<u>bilateralTradingIndicationGrp</u> , repeated 0 ... 1 times:		
bilateralRelation	o	Bilateral Relation
arrangementId	o	Arrangement ID
counterpartyBrokerBU	o	CtptyBrokerBU
counterpartyBrokerUser	o	CtptyBrokerUser
<u>agreedTradingGrp</u>		
agreedClientSide	m	Agreed Side
agreedPrice	m	Agreed Prc
agreedQuantity	m	Agreed Qty
<u>announcementGrp</u>		
publishSide	m	PubSide
publishPrice	m	PubPrc
publishQtyFlg	m	PubQty
<u>matchEventGrp</u> , repeated 0 ... 1 times:		
matchEvent	o	Match Event

marketDataGrp, repeated 0 ... 1 times:

bidPrc	o	BidPrc
askPrc	o	AskPrc

matchStepGrp, repeated 0 ... variable times:

matchStep	o	MatchStep
incomingOrderIndicator	o	IncOrdInd
openQuantity	o	OpenQty
execQty	o	ExecQty
execPrc	o	ExecPrc
sumStepTotExecQty	o	StepExecQty

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#### 4.8.9 TE600 Eurex EnLight Maintenance

Description	<p>For each exchange member, this report lists the Daily Eurex EnLight activity. The report contains all the details of the Negotiation Event and Eurex EnLight Deals.</p> <p>For the requester following details are present:</p> <ul style="list-style-type: none"> <li>. All the details of the Negotiation Event.</li> <li>. Quotes sent by all the respondents to the Eurex EnLight.</li> <li>. All the Deals generated on Eurex EnLight including the Top of Book information.</li> </ul> <p>For the respondent following details are present:</p> <ul style="list-style-type: none"> <li>. Negotiation Event details which were shown to respondent</li> <li>. Quotes sent by the respondent for a particular Negotiation Event.</li> <li>. Deals done on Eurex EnLight by the respondent including the Top of Book information.</li> </ul> <p>The listed information is split per user, product and Negotiation Event and sorted per time.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### te600

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

te600Grp, repeated 0 ... variable times:

##### te600KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

te600Grp1, repeated 1 ... variable times:

##### te600KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
<u>te600Grp2</u> , repeated 1 ... variable times:		
<u>te600KeyGrp2</u>		
user	m	User
<u>te600Grp3</u> , repeated 1 ... variable times:		
<u>te600KeyGrp3</u>		
product	m	Product
<u>te600Grp4</u> , repeated 1 ... variable times:		
<u>te600KeyGrp4</u>		
eventId	m	Negotiation Event ID
workFlowTyp	m	WorkFlowTyp
anonymFlag	o	Anonymous Flag
aggTrades	o	AllowAggregation
<u>te600Rec</u> , repeated 1 ... variable times:		
time18	m	Time
eventActivity	m	Act
<u>eventGrp</u> , repeated 0 ... variable times:		
eventStatus	o	Status
eventReportId	o	Negotiation Event Report ID
eventStartTime	o	Negotiation Event Start Time
eventExpiryTime	o	Negotiation Event Expiry Time
timeToTransfer	o	Time to Transfer
<u>requesterGrp</u> , repeated 0 ... 1 times:		
requesterOwnerBU	o	Event Owning BU
requesterOwnerUser	o	Event Owning User
requesterEnteringUser	o	Entering User
instrumentId	o	Instrument ID
instrumentMnemonic	o	Instrument Mnemonic
instrumentType	o	InstType
instrumentSubType	o	SubType
numberOfLegs	o	Number of Legs
<u>instrumentLegGrp</u> , repeated 0 ... variable times:		
instrumentId	m	Leg ID
instrumentMnemonic	o	Leg Mnemonic
buyCod	o	B/S
ratio	o	Ratio
<u>underlyingLegPriceGrp</u> , repeated 0 ... variable times:		
product	o	Und Prod

instrumentId	o	Und Leg ID
instrumentMnemonic	o	Und Leg Mnemonic
buyCod	o	B/S
ratio	o	Ratio
eventType	o	Type
eventSide	o	Negotiation Event Side
eventOpenQty	o	Negotiation Event Open Quantity
eventTotalDealQty	o	Negotiation Event Total Deal Quantity
eventOverallQty	o	Negotiation Event Overall Quantity
refPrc	o	Reference Price
underlyingDelta	o	Underlying Delta
lastNegotiatedPrc	o	Last Negotiated Price
lastNegotiatedQty	o	Last Negotiated Quantity
noOfRespondents	o	Number of Respondents
showNoOfRespondents	o	Show Number of Respondents
bidPrc	o	Bid Price
offerPrc	o	Offer Price
requote	o	Requote
sideFixed	o	Side Fixed
qtyFixed	o	Quantity Fixed
regOrderEvent	o	RegOrderEvent
<u>respondentVisibilityGrp</u> , repeated 0 ... variable times:		
respondentOwnerBU	o	BU Respondent
respondentOwnerUser	o	User Respondent
requote	o	Requote
showQty	o	Show Quantity
showSide	o	Show Side
showPrc	o	Show Price
showLastNegotiatedPrc	o	Show Last Negotiated Price
showLastNegotiatedPrcQty	o	Show Last Negotiated Qty
showBuySideUserInfo	o	Show Buy Side User Information
showLastDealOnClosure	o	Show Last Deal Infor on Closure
anonymousUserId	o	Anonymous User ID
eventFreeText	o	Event Free Text
buySideUserInfo	o	Buy Side User Info
<u>quoteGrp</u> , repeated 0 ... variable times:		
quoteId	m	Quote ID
pullInTime	o	PullInTime
<u>respondentGrp</u> , repeated 1 ... variable times:		
respondentOwnerBU	o	BU Respondent

respondentOwnerUser	o	User Respondent
respondentEnteringUser	o	Entering User
anonymousUserId	o	Anonymous User ID
quoteFreeText1	o	Quote Free Text1
underlyingDelta	o	Underlying Delta
underlyingPrice	o	Underlying Price
basisBid	o	Basis Bid Price
basisAsk	o	Basis Ask Price
<u>quoteSideGrp</u> , repeated 0 ... 2 times:		
buyCod	o	B/S
prc	o	Price
qty	o	Quantity
<u>sideClearingInfo</u> , repeated 0 ... 1 times:		
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
riskReduction	o	CommHedgFlg
regOrderEvent	o	RegOrderEvent
dmaFlg	o	DMA Flag
opnClsCod	o	OC
account	o	AC
flexAcctInfo	o	Flex Account Info
tradingCapacity	o	TC
clearingTakeUpMember	o	Take Up Mbr
ordOriginFirm	o	OrgFirm
beneficiary	o	Beneficia
customerInstr	o	C
complianceInfo	o	Compliance Info
originCountryCode	o	OCC
freeText1	o	Text 1
freeText2	o	Text 2
freeText3	o	Text 3
<u>dealGrp</u> , repeated 0 ... variable times:		
dealId	m	Deal ID
dealReportId	o	Deal Report ID
dealStatus	m	Deal
dealCancelStatus	o	Deal Cancel Status



isDisclosed	o	D
<u>respondentDealGrp</u> , repeated 1 ... variable times:		
respondentOwnerBU	o	BU Respondent
respondentOwnerUser	o	User Respondent
respondentEnteringUser	o	Entering User
anonymousUserId	o	Anonymous User ID
dealQuoteId	o	Quote ID
dealQuoteQty	o	QuoteQuantity
<u>requesterGrp</u> , repeated 0 ... 1 times:		
requesterOwnerBU	o	Event Owning BU
requesterOwnerUser	o	Event Owning User
requesterEnteringUser	o	Entering User
dealTime	o	Deal Creation Time
dealUpdateTime	o	Deal Update Time
dealPrc	o	Price
dealQty	o	Quantity
optionQty	o	Option Quantity
newOptionPrc	o	New Option Price
newFuturePrc	o	New Future Price
futureQty	o	New Future Quantity
underlyingEffectiveDelta	o	Underlying Effective Delta
underlyingQty	o	Underlying Quantity
underlyingDelta	o	Underlying Delta
underlyingPrice	o	Underlying Price
underlyingPriceBoundary	o	Underlying Price Boundary
newRefPrc	o	New Reference Price
validityTime	o	Validity Time
requesterSide	o	Requester Side
respondentSide	o	Respondent Side
dealFreeText1	o	Deal Free Text1
<u>sideClearingInfo</u> , repeated 0 ... 1 times:		
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
riskReduction	o	CommHedgFlg
regOrderEvent	o	RegOrderEvent
dmaFlg	o	DMA Flag

opnClsCod	o	OC
account	o	AC
flexAcctInfo	o	Flex Account Info
tradingCapacity	o	TC
clearingTakeUpMember	o	Take Up Mbr
ordOriginFirm	o	OrgFirm
beneficiary	o	Beneficia
customerInstr	o	C
complianceInfo	o	Compliance Info
originCountryCode	o	OCC
freeText1	o	Text 1
freeText2	o	Text 2
freeText3	o	Text 3
<u>topOfBookGrp</u> , repeated 0 ... 1 times:		
<u>bBOGrp</u> , repeated 0 ... variable times:		
bboType	o	BBO Type
bidPrc	o	Bid Price
bidQty	o	Bid Quantity
offerPrc	o	Offer Price
offerQty	o	Offer Quantity
numberOfLegs	o	Legs
<u>instrumentLegPriceGrp</u> , repeated 0 ... variable times:		
instrumentId	m	Leg ID
instrumentMnemonic	o	Leg Mnemonic
bidPrc	o	Bid Price
bidQty	o	Bid Quantity
offerPrc	o	Offer Price
offerQty	o	Offer Quantity







#### 4.8.10 TE610 Eurex EnLight Best Execution Summary

Description	<p>This report presents the necessary data captured at the point of each deal struck in order to assist users in proof of BestEx to clients.</p> <p>This report is generated for the Requester who is initiating the Negotiation Events.</p> <p>The listed information is split per user, product.</p> <p>This report is available only for derivative markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### te610

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

te610Grp, repeated 0 ... variable times:

##### te610KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

te610Grp1, repeated 1 ... variable times:

##### te610KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

te610Grp2, repeated 1 ... variable times:

##### te610KeyGrp2

user	m	Trader
------	---	--------

te610Grp3, repeated 1 ... variable times:

##### te610KeyGrp3

product	m	Product
<u>te610Grp4</u> , repeated 1 ... variable times:		
<u>te610KeyGrp4</u>		
dealId	m	Deal ID
<u>te610Rec</u> , repeated 1 ... variable times:		
item	m	Item
dealTime	o	Deal Creation Time
dealUpdateTime	o	Deal Update Time
dealStatus	m	Deal
dealCancelStatus	o	Deal Cancel Status
isDisclosed	o	D
eventId	m	Negotiation Event ID
workFlowTyp	m	WorkFlowTyp
anonymFlag	o	Anonymous Flag
aggTrades	o	AllowAggregation
instrumentId	o	Instrument ID
instrumentMnemonic	o	Instrument Mnemonic
instrumentType	o	InstType
instrumentSubType	o	SubType
<u>respondentDealGrp</u> , repeated 0 ... variable times:		
respondentOwnerBU	o	BU Respondent
respondentOwnerUser	o	User Respondent
respondentEnteringUser	o	Entering User
anonymousUserId	o	Anonymous User ID
dealQuoteId	o	Quote ID
dealQuoteQty	o	QuoteQuantity
respondentsQuoting	o	Respondents Quoting
<u>requesterGrp</u> , repeated 0 ... 1 times:		
requesterOwnerBU	o	Event Owning BU
requesterOwnerUser	o	Event Owning User
requesterEnteringUser	o	Entering User
eventType	o	Negotiation Event Type
eventSide	o	Negotiation Event Side
dealPrc	o	Price
dealQty	o	Quantity
dealFreeText1	o	Deal Free Text1
<u>sideClearingInfo</u> , repeated 0 ... 1 times:		
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier

execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
riskReduction	o	CommHedgFlg
regOrderEvent	o	RegOrderEvent
dmaFlg	o	DMA Flag
opnClsCod	o	OC
account	o	AC
flexAcctInfo	o	Flex Account Info
tradingCapacity	o	TC
clearingTakeUpMember	o	Take Up Mbr
ordOriginFirm	o	OrgFirm
beneficiary	o	Beneficia
customerInstr	o	C
complianceInfo	o	Compliance Info
originCountryCode	o	OCC
freeText1	o	Text 1
freeText2	o	Text 2
freeText3	o	Text 3
timeToTransfer	o	Time to Transfer
<u>bBOGrp</u> , repeated 0 ... variable times:		
bboType	o	BBO Type
bidPrc	o	Bid Price
bidQty	o	Bid Quantity
offerPrc	o	Offer Price
offerQty	o	Offer Quantity
numberOfLegs	o	Number of Legs
<u>te610InstrumentLegGrp</u> , repeated 0 ... variable times:		
instrumentId	m	Leg ID
instrumentMnemonic	o	Leg Mnemonic
buyCod	o	B/S
ratio	o	Ratio
<u>iBBOGrp</u> , repeated 0 ... 1 times:		
bidPrc	o	BidPrc
bidQty	o	BidQty
offerPrc	o	Offer Price
offerQty	o	Offer Quantity
<u>te610UnderlyingLegGrp</u> , repeated 0 ... 1 times:		
product	o	Und Prod
instrumentId	o	Und Leg ID



instrumentMnemonic	o	Und Leg Mnemonic
buyCod	o	B/S
ratio	o	Ratio
<u>iBBOGrp</u> , repeated 0 ... 1 times:		
bidPrc	o	BidPrc
bidQty	o	BidQty
offerPrc	o	Offer Price
offerQty	o	Offer Quantity
refPrc	o	Reference Price
underlyingDelta	o	Underlying Delta
underlyingEffectiveDelta	o	Underlying Effective Delta
underlyingQty	o	Underlying Quantity
optionQty	o	Option Quantity
newOptionPrc	o	New Option Price
newFuturePrc	o	New Future Price
futureQty	o	New Future Quantity
underlyingPrice	o	Underlying Price
underlyingPriceBoundary	o	Underlying Price Boundary
newRefPrc	o	New Reference Price
eventOpenQty	o	Negotiation Event Open Quantity
<u>respondentQuoteGrp</u> , repeated 0 ... 50 times:		
<u>respondentGrp</u> , repeated 0 ... variable times:		
respondentOwnerBU	o	BU Respondent
respondentOwnerUser	o	User Respondent
respondentEnteringUser	o	Entering User
anonymousUserId	o	Anonymous User ID
showQty	o	Show Quantity
showSide	o	Show Side
updateTime	o	Update Time
quoteId	m	Quote ID
underlyingDelta	o	Underlying Delta
underlyingPrice	o	Underlying Price
<u>quoteSideGrp</u> , repeated 0 ... 2 times:		
buyCod	o	B/S
prc	o	Price
qty	o	Quantity



Compliance Info	OCC Text 1	Text 2	Text 3	Time to Transfer
XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXX	XXXXXXXXXXXXXXXXXXXX	XXXX X XXXX
XXXX	XXXX	X XX	XXXXXXXXXXXXXXXXXXXX	XX XXXX XXXXXX XXXXXXXX X
XXXXXXXXXXXXXXXXXXXX	XX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX XXXXXXXXXXXXXXX

BBO Type	Bid Price	Bid Quantity	Offer Price	Offer Quantity
XXXXXXXXXXXX	999999.99999+	99999999.9999	999999.99999+	99999999.9999

Number of Legs

-----

99

Leg ID	Leg Mnemonic	B/S	Ratio	BidPrc	BidQty	Offer Price	Offer Quantity
99999999999999999999	XXXXXXXXXXXXXXXXXXXX	XXXX	9999	999999.99999+	99999999.9999	999999.99999+	99999999.9999

Und Prod

-----

XXXXXXXXXXXX

Und Leg ID	Und Leg Mnemonic	B/S	Ratio	BidPrc	BidQty	Offer Price	Offer Quantity
99999999999999999999	XXXXXXXXXXXXXXXXXXXX	XXXX	9999	999999.99999+	99999999.9999	999999.99999+	99999999.9999

Reference Price	Underlying Delta	Underlying Effective Delta	Underlying Quantity	Option Quantity
999999.99999+	999.9999+	999.9999+	99999999.9999	99999999.9999

New Option Price	New Future Price	New Future Quantity	Underlying Price	Underlying Price Boundary	New Reference Price
Negotiation Event		Open Quantity			
999,999.99999+	999999.99999+	99999999.9999	999999.99999+	999999.99999	999,999.99999+
		99999999.9999			

BU Respondent	User Respondent	Entering User	Anonymous User	User ID
XXXXXXXX	XXXXXX	XXXXXX		999999

Show Quantity	Show Side	Update Time	Quote ID
X	X	XXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXX

Underlying Delta	Underlying Price
999.9999+	999999.99999+

B/S	Price	Quantity
-----	-----	-----

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XXXX 999999.99999+ 999999999.9999

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#### 4.8.11 TE810 T7 Daily Trade Confirmation

Description	<p>This report contains an inventory of all T7 on-exchange and TES trades executed for a market participant during a trading day. Identified by their T7 deal item, trades are arranged by market participant, trader, product, simple instrument and clearing account. The trades are sorted by execution time.</p> <p>On and Off book Trade statistics (i.e. number of buy and sell on-exchange and TES trades and the corresponding accumulated quantities) are provided per instrument and account and per product at the end of the report.</p> <p>This report is similar to report TC810, that is based on clearing positions. In contrast, report TE810 is based on trade information directly obtained from T7. For variance futures and total return futures it contains both trading and clearing notations.</p> <p>This report is available only for derivative markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### te810

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

te810Grp, repeated 0 ... variable times:

##### te810KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

te810Grp1, repeated 1 ... variable times:

##### te810KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

te810Grp2, repeated 1 ... variable times:

te810KeyGrp2

user m Trader

te810Grp3, repeated 1 ... variable times:

te810KeyGrp3

product m Product

te810Grp4, repeated 1 ... variable times:

te810KeyGrp4

instrumentGrp

product m Product  
 instrumentType m InstType  
 instrumentId m Instrument Id  
 instrumentMnemonic o Instrument Mnemonic  
 isinCod o isinCod  
 wknNo o wknNo  
 instNam o Instrument Name  
 tradingCapacity m TC

te810Rec, repeated 1 ... variable times:

time18 m Time  
 segmentMIC m Segment MIC  
 tradeType m Type  
 matchEvent o Event  
 matchStep m Step  
 matchDeal m Deal  
 parentDeal o Parent Deal  
 dealItem m Item  
 priceDecomposition o Price Decompose  
 exchangeOrderId o Order ID  
 sideLiquidityInd o Side Liquidity Indicator  
 buyCod m B/S  
 opnClsCod m O/C  
 ordrPrtFilCod o P/F  
 execQty m Quantity  
 execPrc m Trade Prc  
 clearingQty o Clearing Qty  
 clearingPrc o Clearing Prc  
 instrumentType o StraType  
 instrumentSubType o SubType  
 instrumentId o Strategy Id  
 instrumentMnemonic o Strategy Mnemonic

ordrTyp	o	Typ
eventId	o	Neg Ev ID
dealId	o	Deal ID
tesType	o	TES
limOrdrPrc	o	LimPrc
timeValidity	o	Exp
tradingRestriction	o	Res
revRequested	o	RevRequested
membClgIdCod	o	ClMbr
cust	o	Customer
usrOrdrNum	o	UsrOrdrNmbr
text	o	Text
tvitic	o	TradingVenueTransactionIdentification-Code
liqProvActivity	o	Liquidity Provision Activity
riskReduction	o	RiskReduction
clientIdentifier	o	Client ID
execQualifier	o	Execution Qualifier
execIdentifier	o	Execution ID
investQualifier	o	Investment Qualifier
investIdentifier	o	Investment ID
basketId	o	basket ID
account	o	Account
accountName	o	Account Name
clearingAccount	o	ClearingAccount
dmaFlg	o	DMA
mktUndlyPrc	o	MarketUnderlyingPrice
<u>instrumentStatsGrp</u>		
<u>onExchStatsGrp</u>		
sumTotBuyOrdr	m	Total On-Exch Buy Trades
sumTotCntrBuy	m	
sumTotClgBuy	o	Clg Buy
sumTotSellOrdr	m	Total On-Exch Sell Trades
sumTotCntrSell	m	
sumTotClgSell	o	Clg Sell
<u>tesStatsGrp</u>		
sumTESTotBuy	m	Total Buy TES Trades
sumTESVolBuy	m	
sumTESClgBuy	o	Clg Buy
sumTESTotSell	m	Total Sell TES Trades

sumTESVolSell	m	
sumTESClgSell	o	Clg Sell
<u>productStatsGrp</u>		
<u>onExchProdStatsGrp</u>		
sumProdTotBuyOrdr	m	Product Buy On-Exch Trades
sumProdTotCntrBuy	m	
sumProdTotClgBuy	o	Clg Buy
sumProdTotSellOrdr	m	Product Sell On-Exch Trades
sumProdTotCntrSell	m	
sumProdTotClgSell	o	Clg Sell
<u>tesProdStatsGrp</u>		
sumProdTESTotBuy	m	Product Buy TES Trades
sumProdTESVolBuy	m	
sumProdTESClgBuy	o	Clg Buy
sumProdTESTotSell	m	Product Sell TES Trades
sumProdTESVolSell	m	
sumProdTESClgSell	o	Clg Sell

---



**Text Report Structure**

Participant            Participant Long Name  
-----  
XXXXX    XX

BU                    BU Long Name            BU Identifier  
-----  
XXXXXXXXX XX            999999

Trader  
-----  
XXXXXXXXX

Product  
-----  
XXXXXXXXXXXXX

Product	InstType	Instrument Id	Instrument Mnemonic	isinCod	wknNo
		Instrument Name	TC		
XXXXXXXXXXXXX	XXXXXXXXX	99999999999999999999	XX	XXXXXXXXXXXXX	XXXXXXXXXX
		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX			

Time	Segment	MIC	Type	Event	Step	Deal	Parent Deal	Item	Price	Decompose	
	Order ID			Side Liquidity	Indicator	B/S	O/C	P/F	Quantity	Trade Prc	Clearing Qty
	Clearing Prc	Stratype	SubType		Strategy Id	Strategy Mnemonic				Typ	
	Neg Ev ID	Deal ID		TES	LimPrc	Exp Res	RevRequested	CLMbr	Customer		
	UsrOrdNbr	Text		TradingVenue	TransactionIdentificationCode			Liquidity Provision	Activity		
	RiskReduction	Client ID		Execution Qualifier	Execution ID			Investment Qualifier			
	Investment ID			basket ID	Account	Account Name					
	ClearingAccount			DMA	MarketUnderlyingPrice						
XXXXXXXXXXXXXXXXXXXX	XXXX	XXXX	9999999999		9999999999	9999999999	9999999999	9999999999	9999999999	XXXXXXXX	
	XXXXXXXXXXXXXXXXXXXX	XXXXXXXX			XXXX	X	X	9999999999.9999	9999999.999999+	999999999.9999	
	+999999.99999	XXXXXXXX	XXXXXXXX	99999999999999999999	XX	XXXXXXXX					
	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXX	999999.99999+	XXX	XXX	X		XXXX	XXXXXXXXXXXX	
	XXXXXXXXXXXX	XXXXXXXXXXXX	XX							X	
	XXXX	XXXXXXXXXXXXXXXXXXXX	XXXX		XXXXXXXXXXXXXXXXXXXX	XXXX					
	XXXXXXXXXXXXXXXXXXXX	99999999999999999999	XX		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX						
	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX			999999.99999+						

Total On-Exch Buy Trades	999,999,999	999,999,999.9999
Clg Buy	999,999,999.9999	
Total On-Exch Sell Trades	999,999,999	999,999,999.9999
Clg Sell	999,999,999.9999	

Total Buy TES Trades	999,999,999	999,999,999.9999
	-----	
Clg Buy	999,999,999.9999	
	-----	
Total Sell TES Trades	999,999,999	999,999,999.9999
	-----	
Clg Sell	999,999,999.9999	
	-----	
Product Buy On-Exch Trades	999,999,999	999,999,999.9999
	-----	
Clg Buy	999,999,999.9999	
	-----	
Product Sell On-Exch Trades	999,999,999	999,999,999.9999
	-----	
Clg Sell	999,999,999.9999	
	-----	
Product Buy TES Trades	999,999,999	999,999,999.9999
	-----	
Clg Buy	999,999,999.9999	
	-----	
Product Sell TES Trades	999,999,999	999,999,999.9999
	-----	
Clg Sell	999,999,999.9999	

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#### 4.8.12 TE812 Daily Prevented Self-Matches

Description	This report contains the prevented self matches during a trading day. The structure of this report is similar to report TE810. The prevented self matches are identified by their transaction times. They are arranged by market participant, trader, product, instrument [not by clearing account as for TE810] and sorted by transaction time. Prevented self-match statistics (i.e. number of buy and sell prevented self-matches and the corresponding accumulated quantities) are provided at the end of the report. This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### te812

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

te812Grp, repeated 0 ... variable times:

##### te812KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

te812Grp1, repeated 1 ... variable times:

##### te812KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
smpGroupId	o	SMP Group ID
smpGroupName	o	SMP Group Name

te812Grp2, repeated 1 ... variable times:

##### te812KeyGrp2

user	m	Trader
<u>te812Grp3</u> , repeated 1 ... variable times:		
<u>te812KeyGrp3</u>		
product	m	Product
<u>te812Grp4</u> , repeated 1 ... variable times:		
<u>te812KeyGrp4</u>		
<u>instrumentGrp</u>		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
<u>te812Rec</u> , repeated 1 ... variable times:		
time18	m	Time
tradeType	m	Type
exchangeOrderId	m	Order ID
matchInstCrossId	m	SMP-ID
buyCod	m	B/S
smpDeletedQty	m	Smp Deleted Qty
deletedQty	m	Deleted Qty
execPrc	m	Trade Prc
ordrTyp	m	Typ
limOrdrPrc	o	LimPrc
timeValidity	o	Exp
tradingRestriction	o	Res
membClgIdCod	o	ClMbr
cust	o	Customer
usrOrdrNum	o	UsrOrdrNmbr
text	o	Text
tradingCapacity	o	TC
sumTotBuyOrdr	m	Total Buy Prevented Self-Matches
sumTotCntrBuy	m	
sumTotSellOrdr	m	Total Sell Prevented Self-Matches
sumTotCntrSell	m	
sumProdTotBuyOrdr	m	Product Total Buy Prevented Self-Matches
sumProdTotCntrBuy	m	
sumProdTotSellOrdr	m	Product Total Sell Prevented Self-Matches

sumProdTotCntrSell

m

**Text Report Structure**

Participant	Participant Long Name
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU	BU Long Name	BU Identifier	SMP Group ID	SMP Group Name
XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999	999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Trader  
-----  
XXXXXX

Product  
-----  
XXXXXXXXXXXX

Product	InstType	Instrument Id	Instrument Mnemonic	isinCod	wknNo
		Instrument Name			
XXXXXXXXXXXX	XXXXXXXX	9999999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXX
		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX			

Time	Type	Order ID	SMP-ID	B/S	Smp Deleted Qty	Deleted Qty	Trade Prc	Typ	LimPrc	Exp Res
		ClMbr Customer	UsrOrdrNmbr	Text	TC					
XXXXXXXXXXXXXXXXXXXX	XXXX	XXXXXXXXXXXXXXXXXXXX	9999999999	XXXX	999999999.9999	999999999.9999	999999.99999+	XXX	999999.99999+	XXX XXX
		XXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	XX				

Total Buy Prevented Self-Matches 999,999,999 999,999,999.9999

Total Sell Prevented Self-Matches 999,999,999 999,999,999.9999

Product Total Buy Prevented Self-Matches 999,999,999 999,999,999.9999

Product Total Sell Prevented Self-Matches 999,999,999 999,999,999.9999

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#### 4.8.13 TE910 T7 Daily Trade Activity

Description	<p>This report lists for each product and each instrument all on-exchange match steps and TES trades created during the day and provides the corresponding on and off-book trade volume reporting.</p> <p>Reports are grouped per Product, Instrument Type and Instrument ID and sorted per Trade Time.</p> <p>For each trade, the report gives the trade type, the trade price, the executed quantity and the number of traded buy and sell orders. It gives also for each on-exchange match step the accumulated trade quantity per instrument since the start of day and the relative higher and lower trade prices at the trade time.</p> <p>This report is available only for derivative markets.</p>
Frequency	Daily.
Availability	This report is available for all members.
CRE Area	Public.

#### XML Report Structure

#### M/O Text Report Heading

##### te910

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

te910Grp, repeated 0 ... variable times:

##### te910KeyGrp

product	m	Product
---------	---	---------

te910Grp1, repeated 1 ... variable times:

##### te910KeyGrp1

time18	m	Time
tradeType	m	Type
matchStep	m	MatchStep

te910Rec, repeated 1 ... variable times:

##### instrumentGrp

product	m	Product
instrumentType	m	InstType

instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
isDisclosed	o	D
aggressor	o	Aggressor
numberOfBuy	o	Nb Buy
numberOfSell	o	Nb Sell
execQty	m	Quantity
execPrc	o	Trade Price
accumQty	o	AccumQty
highPrc	o	Higher Price
lowPrc	o	Lower Price
<u>TradeStatisticsGrp</u>		
sumAllTrades	m	All Trades
sumAllVolume	m	All Volume
sumSynTrades	m	Syn Trades
sumSynVolume	m	Syn Volume
sumTesTrades	m	Tes Trades
sumTesVolume	m	Tes Volume
sumNonDisclTrades	m	ND Trades
sumNonDisclVolume	m	ND Volume





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#### 4.8.14 TE930 T7 Daily Trade Statistics

Description	This report provides the daily information for T7 trades executed on the simple instrument level, included flexible instruments. The daily prices and trade volumes are listed for all options and futures series and summarised on the product level. This report is similar to the report TD930, that is based on clearing positions. In contrast, the report TE930 is based on the deal information directly obtained from T7. For Variance Futures and Total Return Futures, the report TE930 is based only on trading notations.  This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.
CRE Area	Public.

#### XML Report Structure

#### M/O Text Report Heading

##### te930

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

##### te930Grp, repeated 0 ... variable times:

##### te930KeyGrp

product	m	Product
undrPrvClsPrc	o	PreviousClose
undrLstClsPrc	o	UnderClose

##### te930Grp1, repeated 1 ... variable times:

##### te930KeyGrp1

cntrClasCod	o	CP
-------------	---	----

##### te930Rec, repeated 1 ... variable times:

instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
lstSetlmtPrc_1	o	LstSetlPrc
opnPrc	o	OpnPrc
dlyHghPrcSignd	o	DlyHghPrcSignd



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## 4.9 TL Usage Fees

### 4.9.1 TL001 System Transaction Overview

Description	This report provides each participant with the details about his numbers of orders and quotes at the respective day. Furthermore, it provides charged system transaction fee. This report is available only for cash markets.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

#### tl001

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

#### tl001Grp, repeated 0 ... variable times:

##### tl001KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

#### tl001Grp1, repeated 1 ... variable times:

##### tl001KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

#### tl001Grp2, repeated 1 ... variable times:

##### tl001KeyGrp2

currTypCod	m	Currency
------------	---	----------

#### tl001Rec, repeated 1 ... variable times:

mktGrpNam	m	MARKET GROUP
tranTypCod	m	TT
aT	m	A
numbOfTa	m	NUMBER OF TA
numbOfTr	m	NUMBER OF TR
limit	m	LIMIT
feeFloor	m	FLOOR
feeRatio	m	RATIO
feePRatio	m	P.RATIO
synch0To50	m	SYNCHRONOUS 0-50%
synch50To100	m	TRANSACTION 50-100%
synch100To	m	FEES 100%-
currDayAmnt	m	CURRENT DAY AMOUNT
mnthToDate	m	MONTH TO DATE
<u>sumExchFeeRecGrp</u>		
sumSynch0To50	m	TOTAL PER DAY
sumSynch50To100	m	TOTAL PER DAY
sumSynch100To	m	TOTAL PER DAY
sumCurrDayAmnt	m	TOTAL PER DAY
sumMnthToDate	m	TOTAL PER DAY

**Text Report Structure**

```

Participant      Participant Long Name
-----
XXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU              BU Long Name          BU Identifier
-----
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  999999

```

```

Currency
-----
XXX

```

```

MARKET  T A NUMBER  NUMBER          SYNCHRONOUS TRANSACTION FEES  CURRENT  MONTH
GROUP   T  OF TA    OF TR    LIMIT  FLOOR  RATIO  P.RATIO  0-50%  50-100%  100%-  DAY AMOUNT  TO DATE
-----
XXXXXXXX X X 9999999999 9999999999 9999999999 9999999999 9999999999 9999999999 99999999.99 99999999.99 99999999.99 9999999999.99 9999999999.99
-----
TOTAL PER DAY          99999999.99 99999999.99 99999999.99 9999999999.99 9999999999.99

```

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## 4.10 TR Trading Regulatory

### 4.10.1 TR100 Order to Trade Ratio Report

Description	This report contains the month-to-date Order to Trade Ratio per product. Additionally, all the parameters required to calculate the Order to Trade Ratio are also included in this report. This report is available only for derivative markets.
Frequency	Daily (additional intra-day reports)..
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

#### tr100

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

#### tr100Grp, repeated 0 ... variable times:

##### tr100KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

#### tr100Rec1, repeated 1 ... variable times:

totTrdDays	m	Total trading days in the current month
mtdDays	m	Trading Days (Month-to-Date)

#### tr100Grp1, repeated 1 ... variable times:

##### tr100KeyGrp1

product	m	Product
prodTypId	m	Product Type

#### tr100Rec2, repeated 1 ... variable times:

trDay	m	TRADING DAY
-------	---	-------------

---

mmPrgrmCod	o	MM PROGRAM
mmPackCod	o	MM PACKAGE
mmReq	o	MM REQ
graceFactorVol	o	GRACE FACTOR VOLUME
graceFactorCnt	o	GRACE FACTOR COUNT
minimumValueVol	o	MINIMUM VALUE VOLUME
minimumValueCnt	o	MINIMUM VALUE COUNT
baseVol	o	BASE LIMIT VOLUME
baseCnt	o	BASE LIMIT COUNT
mqBaseFactorVol	o	MQ BASE FACTOR VOLUME
mqBaseFactorCnt	o	MQ BASE FACTOR COUNT
prodFactVol	o	PRODUCT FACTOR VOLUME
prodFactCnt	o	PRODUCT FACTOR COUNT
quotePerformance	o	QUOTE PERFORMANCE
quoteSizeQuality	o	QUOTE SIZE QUALITY
spreadQuality	o	SPREAD QUALITY
limitTypeVol	o	LIMIT TYPE VOLUME
limitTypeCnt	o	LIMIT TYPE COUNT
smcFullfilled	o	SMC-FULLFILLED
limitVol	o	LIMIT VOLUME
limitCnt	o	LIMIT COUNT
orderedVol	o	ORDERED VOLUME
tradedVol	o	TRADED VOLUME
ordersCnt	o	ORDERS COUNT
tradesCnt	o	TRADES COUNT
otrVol	o	OTR VOLUME
otrNo	o	OTR COUNT
limUsageVol	o	LIMIT USAGE VOLUME
limUsageCnt	o	LIMIT USAGE COUNT
violation	o	VIOLATION

---



#### 4.10.2 TR101 MiFID II OTR Report

Description	<p>This report provides each member with OTRno OTRvol, and OTR values per OTR instrument group and ISIN currency combination for one trading day. In addition, the values of binding orders and quotes which had been added, modified, deleted and executed in the order book with respect to volume and numbers for the respective OTR are provided. The floor component is given as well. Furthermore, it provides those values split up by trader. The report shall be provided three times intraday and one final report will be made available on the following day.</p> <p>This report is created per investment firm, covering all members of this investment firm.</p> <p>This report is sorted by:</p> <ul style="list-style-type: none"> <li>- Investment firm</li> <li>- ISIN and currency combination</li> <li>- Member</li> </ul> <p>This report is available only for cash markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### tr101

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

tr101Grp, repeated 0 ... variable times:

##### tr101KeyGrp

##### leadParticipantGrp

leadParticipant	m	Lead Participant Firm
leadPartLngName	m	Lead Participant Firm Long Name

tr101Grp1, repeated 1 ... variable times:

##### tr101KeyGrp1

isinCod	m	IsinCod
---------	---	---------



instNam	o	Instrument Name
currTypCod	m	Currency
otrMktGrp	m	OTRMktGrp
firmOtrVol	m	firmOTRVol
firmOtrNo	m	firmOTRNo
violation	m	Violation
maxRatioVol	m	MaxRatioVol
maxRatioNo	m	MaxRatioNo
floorVol	m	FloorVol
floorNo	m	FloorNo
<u>tr101Grp2</u> , repeated 0 ... variable times:		
<u>tr101KeyGrp2</u>		
<u>participantGrp</u>		
participant	m	Participant
partLngName	m	Participant Long Name
<u>tr101Grp3</u> , repeated 1 ... variable times:		
<u>tr101KeyGrp3</u>		
<u>businessUnitGrp</u>		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
<u>tr101Rec</u> , repeated 1 ... variable times:		
user	m	Trader
totalUserOrdrVol	m	TotTrdrOrdrVol
totalUserExecOrdrVol	m	TotTrdrExecVol
totalUserOrdrNo	m	TotTrdrOrdrNo
totalUserExecOrdrNo	m	TotTrdrExecNo
sumBUOtrOrdrVol	m	SumBUOTROrdrVol
sumBUOtrExecOrdrVol	m	SumBUOTRExecVol
sumBUOtrOrdrNo	m	SumBUOTROrdrNo
sumBUOtrExecOrdrNo	m	SumBUOTRExecNo
sumFirmOtrOrdrVol	m	SumFirmOTROrdrVol
sumFirmOtrExecOrdrVol	m	SumFirmOTRExecVol
sumFirmOtrOrdrNo	m	SumFirmOTROrdrNo
sumFirmOtrExecOrdrNo	m	SumFirmOTRExecNo

**Text Report Structure**

Lead Participant Firm      Lead Participant Firm Long Name

-----  
XXXXX      XX

IsinCod	Instrument Name	Currency	OTRMktGrp	firmOTRVol	firmOTRNo	Violation
MaxRatioVol	MaxRatioNo	FloorVol	FloorNo			

XXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	9999999999.9999	9999999999.9999	X
9999999999	9999999999	99999999	9			

Participant      Participant Long Name

-----  
XXXXX      XX

BU	BU Long Name	BU Identifier
----	--------------	---------------

-----  
XXXXXXXXX      XX      999999

Trader	TotTrdrOrdrVol	TotTrdrExecVol	TotTrdrOrdrNo	TotTrdrExecNo
--------	----------------	----------------	---------------	---------------

-----  
XXXX      999999999999.9999      999999999999.9999      9999999999      9999999999

-----  
SumBUOTROrdrVol      99999999999999.9999

-----  
SumBUOTRExecVol      99999999999999.9999

-----  
SumBUOTROrdrNo      9999999999

-----  
SumBUOTRExecNo      9999999999

-----  
SumFirmOTROrdrVol      99999999999999.9999

-----  
SumFirmOTRExecVol      99999999999999.9999

-----  
SumFirmOTROrdrNo      9999999999

-----  
SumFirmOTRExecNo      9999999999

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### 4.10.3 TR102 Excessive System Usage Report

Description	<p>This report contains daily excessive system usage per product per limit type. All the parameters required to calculate the Excessive System Usage (ESU) Fee are included in this report. This report additionally shows the ESU Fee in Euro for the systematic violations as well as the accidental violations. Actually, the ESU Fee will be charged only in case of systematic violations. The purpose of the column showing the ESU fee for all violations is just to provide precise information about the potential ESU Fee that will have to be paid by a Participant, in case, the limit violation turns out to be a systematic one.</p> <p>This report is available only for derivative markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

#### tr102

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

tr102Grp, repeated 0 ... variable times:

##### tr102KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tr102ProdGrp, repeated 1 ... variable times:

##### tr102KeyGrp1

product	m	Product
---------	---	---------

tr102ProdRec1, repeated 1 ... variable times:

trDay	m	TRADING DAY
tradVolume	m	TRADED VOLUME

tr102ProdRec2, repeated 1 ... variable times:

trDay	m	TRADING DAY
-------	---	-------------

limType	o	LIMIT TYPE
graceFactor	o	GRACE FACTOR
mmBase	o	MM-BASE
volFactor	o	VOL FACTOR
floorType	o	FLOOR TYPE
floor	o	FLOOR
mmPrgrmCod	o	MM PROGRAM
mmPackCod	o	MM PACKAGE
mmReq	o	MM REQ
quotePerformance	o	QUOTE PERFORMANCE
spreadQuality	o	SPREAD QUALITY
smcFullfilled	o	SMC-FULLFILLED
txnLimit	o	TRANSACTION LIMIT
txnCnt	o	TRANSACTION COUNT
violation	o	VIOLATION
violationCnt	o	VIOLATION COUNT
classifViolation	o	CLASSIFICATION
excessTxn	o	EXCESS TRANSACTIONS
headroom	o	HEADROOM
feeEUR	o	FEE_EUR

**Text Report Structure**

```
Participant      Participant Long Name
-----
XXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
```

```
Product
-----
XXXXXXXXXXXX
```

```
TRADING DAY  TRADED VOLUME
-----
31-12-09  99999999999.9999
```

```
TRADING DAY  LIMIT TYPE  GRACE FACTOR  MM-BASE  VOL FACTOR  FLOOR TYPE  FLOOR  MM PROGRAM  MM PACKAGE  MM REQ
QUOTE PERFORMANCE  SPREAD QUALITY  SMC-FULLFILLED  TRANSACTION LIMIT  TRANSACTION COUNT  VIOLATION  VIOLATION COUNT
CLASSIFICATION  EXCESS TRANSACTIONS  HEADROOM  FEE_EUR
-----
31-12-09  XXXXXXXXX  9.9999  99999999999999  9999  XXXXXXXXXXXXX  99999999999999  XXXX  XXXXX  99.9999
          99.9999  9.9999 X  99999999999999  999,999,999 X  99
          XXXXXXXXX  99999999999999  9.9999  99999.99
```

#### 4.10.4 TR103 Eurex Daily OTR Parameter

Description	The report shows the current parameters used for the Eurex OTR calculation. This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

#### tr103

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

tr103Grp, repeated 0 ... variable times:

##### tr103KeyGrp

prodTypId	m	Product Type
product	m	Product

tr103Rec, repeated 1 ... variable times:

graceFactorVol	o	GRACE FACTOR VOLUME
graceFactorCnt	o	GRACE FACTOR COUNT
minimumValueVol	o	MINIMUM VALUE VOLUME
minimumValueCnt	o	MINIMUM VALUE COUNT
baseVol	o	BASE LIMIT VOLUME
baseCnt	o	BASE LIMIT COUNT
prodFactVol	o	PROCUCT FACTOR VOLUME
prodFactCnt	o	PROCUCT FACTOR COUNT
smcFactor	o	SMC FACTOR

tr103SpreadQualityGrp, repeated 1 ... variable times:

spreadQuality	o	SPREAD QUALITY
mqBaseFactorVol	o	MQ BASE FACTOR VOLUME
mqBaseFactorCnt	o	MQ BASE FACTOR COUNT

**Text Report Structure**

Product Type Product

-----  
XXXX XXXXXXXXXXXX

GRACE FACTOR VOLUME GRACE FACTOR COUNT MINIMUM VALUE VOLUME MINIMUM VALUE COUNT BASE LIMIT VOLUME BASE LIMIT COUNT  
PRODUCT FACTOR VOLUME PRODUCT FACTOR COUNT SMC FACTOR

-----  
9.9999 9.9999 9999999.9999 9999999 999999999999999.9999 9999999999999  
9999.9999 9999.9999 99.99

SPREAD QUALITY MQ BASE FACTOR VOLUME MQ BASE FACTOR COUNT

-----  
9.9999 9999999999999.9999 9999999999999.9999

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#### 4.10.5 TR104 Eurex Daily ESU Parameter

Description	The report shows the current parameters used for the Eurex Excessive Usage Fee calculation. This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

#### tr104

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

##### tr104Grp, repeated 0 ... variable times:

##### tr104KeyGrp

product	1	Product
prodTypId	1	Product Type

##### tr104Rec, repeated 1 ... variable times:

limType	o	LIMIT TYPE
graceFactor	o	GRACE FACTOR
floor	o	FLOOR
volFactor	o	VOL FACTOR
smcFactor	o	SMC FACTOR

##### tr104SpreadQualityGrp, repeated 1 ... variable times:

spreadQuality	o	SPREAD QUALITY
mmBase	o	MM-BASE

---

### **Text Report Structure**

Product Product Type

-----  
XXXXXXXXXXXX XXXX

LIMIT TYPE GRACE FACTOR FLOOR VOL FACTOR SMC FACTOR

-----  
XXXXXXXXX 9.9999 99999999999999 9999 99.99

SPREAD QUALITY MM-BASE

-----  
9.9999 99999999999999

---



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#### 4.10.6 TR105 Minimum Quotation Requirement

Description	This report shows the minimum quotation requirements. This report is available only for derivatives markets.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### tr105

exSwMmProductScopeRec, repeated 1 ... variable times:

product	o	Product
requiredCoverage	o	RequiredCoverage

mmprmPckgPrdQIntvRec, repeated 1 ... variable times:

product	o	Product
numInstrumentsRequired	o	
reqMinutes	o	

mmprmSizeClassDtRec, repeated 1 ... variable times:

product	o	Product
minQuoteSize	o	MinQuoteSize
minQuoteSizeSMC	o	MinQuoteSizeSMC

mmprmSpreadClassDtRec, repeated 1 ... variable times:

product	o	Product
bidPriceIntervalNo	o	BidPriceIntervalNo
bidPriceUpperBoundary	o	BidPriceUpperBoundary
maxSpread	o	MaxSpread
maxSpreadSMCIncrement	o	MaxSpreadSMCIncrement
spreadUnit	o	SpreadUnit



#### 4.10.7 TR160 Identifier Mapping Error

Description	This report provides a cumulative overview of errors of the previous business day in relation to the short code solution. The report is provided per business unit and trading venue on a daily basis. The errors are those of trading day t-1. This report is only available as XML report.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### tr160

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

##### tr160Grp, repeated 0 ... variable times:

##### tr160KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

##### tr160Grp1, repeated 1 ... variable times:

##### tr160KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

##### tr160Rec, repeated 0 ... variable times:

transactionIdentifier	m	(XML only)
user	o	(XML only)
sessionId	o	(XML only)
freeText1	o	(XML only)
freeText2	o	(XML only)
freeText3	o	(XML only)

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freeText4	o	(XML only)
typOrig	o	(XML only)
shortCodeId	m	(XML only)
shortCodeSrc	o	(XML only)
errDescription	m	(XML only)
uploadFile	o	(XML only)
rowNumber	o	(XML only)
tsField	o	(XML only)

### **Text Report Structure**

This report is available only in XML format.

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#### 4.10.8 TR161 Identifier Mapping Status

Description	This report provides a cumulative overview of valid registered short and long code combinations of the reporting day. The report is provided per business unit and trading venue on a daily basis. This report is only available as XML report.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### tr161

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

##### tr161Grp, repeated 0 ... variable times:

##### tr161KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

##### tr161Grp1, repeated 1 ... variable times:

##### tr161KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

##### tr161Rec, repeated 0 ... variable times:

dateUploaded	m	(XML only)
shortCodeId	m	(XML only)
longValue	m	(XML only)
classRule	m	(XML only)
validFrom	m	(XML only)
validTo	m	(XML only)

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statusInd	m	(XML only)
nationalIDCountryCode	o	(XML only)
nationalIDPriority	o	(XML only)

**Text Report Structure**

This report is available only in XML format.

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#### 4.10.9 TR162 Algo HFT Error

Description	This report provides a cumulative overview of errors of the previous business day in relation to AlgoIDs. The report is provided per business unit and trading venue on a daily basis. The errors are those of trading day t-1. This report is only available as XML report.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### tr162

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

tr162Grp, repeated 0 ... variable times:

##### tr162KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tr162Grp1, repeated 1 ... variable times:

##### tr162KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

tr162Rec, repeated 1 ... variable times:

dateUploaded	m	(XML only)
algoId	m	(XML only)
errDescription	m	(XML only)
uploadFile	o	(XML only)
rowNumber	o	(XML only)
tsField	o	(XML only)

---

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### **Text Report Structure**

This report is available only in XML format.



#### 4.10.10 TR163 Algo HFT Status

Description	This report provides a cumulative overview of valid registered AlgoIDs of the previous business day, per business unit and trading venue on a daily basis. This report is only available as XML report.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

#### tr163

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

tr163Grp, repeated 0 ... variable times:

##### tr163KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tr163Grp1, repeated 1 ... variable times:

##### tr163KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

tr163Rec, repeated 1 ... variable times:

dateUploaded	m	(XML only)
validFrom	m	(XML only)
algoId	m	(XML only)
responsibleId	m	(XML only)

---

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---

### **Text Report Structure**

This report is available only in XML format.

---

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#### 4.10.11 TR166 Identifier Mapping Final Error report

Description	This report provides the count of the final missing short codes for the fields Client ID, Execution ID, and Investment ID of a trading day t after the deadline t+1 has passed. In addition, the counts of all used short codes of the fields Client ID, Execution ID, and Investment ID of the trading day t are provided and the count of corrections of day t+1. The percentage of the missing decryptions of those short codes to the used short codes is provided. A month-to-date sum of missing short codes is also provided.  This report is available only for cash markets.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

#### tr166

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

#### tr166Grp, repeated 0 ... variable times:

##### tr166KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

#### tr166Grp1, repeated 1 ... variable times:

##### tr166KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

#### tr166Rec, repeated 1 ... variable times:

shortCodesDayt0	m	(XML only)
shortCodesMissingDayt0	m	(XML only)
shortCodesCorrDayt1	m	(XML only)

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finalMissing	m	(XML only)
finalMissingPerc	m	(XML only)
finalMissingMtd	m	(XML only)

**Text Report Structure**

```

Participant      Participant Long Name
-----
XXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU              BU Long Name          BU Identifier
-----
XXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  999999

```

#### 4.10.12 TR167 Non-Uniqueness Identifier

**Description** This report provides a cumulative overview of non-unique long codes where more than one short code is registered for the same long code for the reporting day. The report is provided per business unit and trading venue on a daily basis.

This report is only available as XML report.

**Frequency** Daily.

**Availability** This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### tr167

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

tr167Grp, repeated 0 ... variable times:

##### tr167KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tr167Grp1, repeated 1 ... variable times:

##### tr167KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

tr167Grp2, repeated 1 ... variable times:

##### tr167KeyGrp2

longValue	m	(XML only)
-----------	---	------------

tr167Rec, repeated 0 ... variable times:

shortCodeId	m	(XML only)
dateUploaded	m	(XML only)

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classRule	m	(XML only)
validFrom	m	(XML only)
validTo	m	(XML only)
nationalIDCountryCode	o	(XML only)
nationalIDPriority	o	(XML only)

### **Text Report Structure**

This report is available only in XML format.

#### 4.10.13 TR168 Non-Consistency Identifier

**Description** This report provides a cumulative overview of long code modifications to unique short and long code combinations from the previous reporting day to the reporting day. The report is provided per business unit and trading venue on a daily basis.

This report is only available as XML report.

**Frequency** Daily.

**Availability** This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### tr168

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

tr168Grp, repeated 0 ... variable times:

##### tr168KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tr168Grp1, repeated 1 ... variable times:

##### tr168KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

tr168Rec, repeated 0 ... variable times:

shortCodeId	m	(XML only)
longValue	m	(XML only)
classRule	m	(XML only)
validFrom	m	(XML only)
validTo	m	(XML only)

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nationalIDCountryCode	o	(XML only)
nationalIDPriority	o	(XML only)
prevDayLongValue	m	(XML only)
prevDayClassRule	m	(XML only)
prevDayValidFrom	m	(XML only)
prevDayValidTo	m	(XML only)
prevNationalIDCountryCode	o	(XML only)
prevNationalIDPriority	o	(XML only)

### **Text Report Structure**

This report is available only in XML format.



#### 4.10.14 TR901 MiFID II Message Rate Report

Description	<p>This report contains the message rates under Directive 2014/65/EU Article 4 (40c). The report contains daily, month-to-date and yearly message rates per ISIN and currency combination as well as daily, month-to-date and yearly message rates on a total of all traded ISINs. In addition, the seconds the ISIN was available for trading and the respective messages are provided on a single ISIN basis. For calculation purposes messages include: order and quote insertions, modifications, deletions. This report contains "financial instruments for which there is a liquid market" and market making and proprietary messages only</p> <p>No report selection is available for this report. This report is created per investment firm, covering all members of this investment firm.</p> <p>This report is sorted by:</p> <ul style="list-style-type: none"> <li>Investment firm</li> <li>Month</li> <li>ISIN and currency combination</li> <li>Member</li> </ul> <p>This report is available only for cash markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### tr901

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

tr901Grp, repeated 0 ... variable times:

##### tr901KeyGrp

##### leadParticipantGrp

leadParticipant	m	Lead Participant Firm
leadPartLngName	m	Lead Participant Firm Long Name
transMonth	m	ReportMonth

transStartMonth	m	ReportStartMonth
ratioMarketDate	m	RatioMarketDate
ratioMarketMtd	m	RatioMarketMTD
ratioMarket12M	m	RatioMarket12M
maxRatioMarketDate	m	MaxRatioMarketDate
maxRatioMarketMtd	m	MaxRatioMarketMTD
maxRatioMarket12M	m	MaxRatioMarket12M

tr901Grp1, repeated 1 ... variable times:

tr901KeyGrp1

isinCod	m	IsinCod
currTypCod	m	Currency
instNam	o	Instrument Name
ratioSingleDate	m	RatioSingleDate
ratioSingleMtd	m	RatioSingleMTD
ratioSingle12M	m	RatioSingle12M
noTransactionsDateIsin	m	NoTransactionsDateIsin
noTransactionsMtdIsin	m	NoTransactionsMTDIsin
transactions12MIsin	m	Transactions12MIsin
noSecDate	m	NoSecDate
noSecMtd	m	NoSecMTD
tradingSec12M	m	TradingSec12M

tr901Grp2, repeated 1 ... variable times:

tr901KeyGrp2

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tr901Grp3, repeated 1 ... variable times:

tr901KeyGrp3

businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

tr901Rec, repeated 1 ... variable times:

noTransactionsDate	m	NoTransactionsDate
noTransactionsMtd	m	NoTransactionsMTD
transactions12M	m	Transactions12M

**Text Report Structure**

Lead Participant Firm	Lead Participant Firm Long Name	ReportMonth	ReportStartMonth	RatioMarketDate	RatioMarketMTD
RatioMarket12M	MaxRatioMarketDate	MaxRatioMarketMTD	MaxRatioMarket12M		
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXX	XXXXXX	9999.99	9999.99
	9999.99	9999.99	9999.99	9999.99	9999.99

IsinCod	Currency	Instrument Name	RatioSingleDate	RatioSingleMTD	RatioSingle12M	NoTransactionsDateIsin
NoTransactionsMTDIsin	Transactions12MIsin	NoSecDate	NoSecMTD	TradingSec12M		
XXXXXXXXXXXX	XXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	9999.99	9999.99	9999.99	9999999999
	9999999999	9999999999	999999	999999	99999999	

Participant	Participant Long Name
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU	BU Long Name	BU Identifier
XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999

NoTransactionsDate	NoTransactionsMTD	Transactions12M
999999999	999999999	999999999

#### 4.10.15 TR902 Daily Order and Quote Transactions

Description	This report contains the aggregation of messages within the definition of Article 4(1)(40) of Directive 2014/65/EU.  For calculation purposes, messages include the following events for orders and quotes: additions, modifications, and deletions. This report contains daily, month-to-date and yearly message rates per product as well as daily, month-to-date and yearly message rates of all products, for which there is a liquid market in accordance with Article 2(1)(17) of Regulation (EU) No 600/2014. This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### tr902

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

tr902Grp, repeated 0 ... variable times:

##### tr902KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tr902Grp1, repeated 1 ... variable times:

##### tr902KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
transMonth	m	ReportMonth
transStartMonth	m	ReportStartMonth
ratioMarketDate	m	RatioMarketDate
ratioMarketMtd	m	RatioMarketMTD

ratioMarket12M	m	RatioMarket12M
maxRatioSingleDate	m	MaxRatioSingleDate
maxRatioSingleMtd	m	MaxRatioSingleMTD
maxRatioSingle12M	m	MaxRatioSingle12M
<u>tr902Grp2</u> , repeated 1 ... variable times:		
<u>tr902KeyGrp2</u>		
product	m	Product
<u>tr902Rec</u> , repeated 1 ... variable times:		
noSecDate	m	NoSecDate
noSecMtd	m	NoSecMTD
tradingSec12M	m	TradingSec12M
noTransactionsDate	m	NoTransactionsDate
noTransactionsMtd	m	NoTransactionsMTD
transactions12M	m	Transactions12M
ratioSingleDate	m	RatioSingleDate
ratioSingleMtd	m	RatioSingleMTD
ratioSingle12M	m	RatioSingle12M

**Text Report Structure**

Participant	Participant Long Name							
-----	-----							
XXXXX	XX							
BU	BU Long Name	BU Identifier	ReportMonth	ReportStartMonth	RatioMarketDate	RatioMarketMTD		
	RatioMarket12M	MaxRatioSingleDate	MaxRatioSingleMTD	MaxRatioSingle12M				
-----	-----							
XXXXXXXX	XX	999999	XXXXXX	XXXXXX	9999.99	9999.99		
	9999.99	9999.99	9999.99	9999.99				
Product								
-----	-----							
XXXXXXXXXX								
NoSecDate	NoSecMTD	TradingSec12M	NoTransactionsDate	NoTransactionsMTD	Transactions12M	RatioSingleDate	RatioSingleMTD	RatioSingle12M
-----	-----							
999999	9999999	99999999	999999999	9999999999	99999999999	9999.99	9999.99	9999.99

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## 4.11 TT Entitlement and Security

### 4.11.1 TT132 Market Maker Protection

Description	<p>For each market participant and for each exchange, this report lists all market maker protection (MMP) activities during the day, i.e. the maintenance of the MMP limits, the inactivation and the reactivation of quotes.</p> <p>Reports are split per business unit and product and sorted by time and MMP activity.</p> <p>When the quote trading exceeds a defined MMP limit on product or instrument type level, corresponding quotes are inactivated. For each quote inactivation (manual or due to a MMP limit break) and for each manual reactivation, two records are generated with the same time:</p> <ul style="list-style-type: none"> <li>- one with the MMP limits and the quote inactivation status,</li> <li>- one with the corresponding MMP counters which are reset when quotes are reactivated.</li> </ul> <p>This report is available only for derivative markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

#### tt132

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

tt132Grp, repeated 0 ... variable times:

##### tt132KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tt132Grp1, repeated 1 ... variable times:



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#### 4.11.2 TT133 Trading Risk Events

Description	This report provides an overview of all trading risk actions triggered during the trading day:, i.e. - stop / release trading occurrences on user and business unit level on the trading day.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### tt133

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

##### tt133Grp, repeated 0 ... variable times:

##### tt133KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

##### tt133Grp1, repeated 1 ... variable times:

##### tt133KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

##### tt133Grp2, repeated 1 ... variable times:

##### tt133KeyGrp2

user	m	Trader
------	---	--------

##### tt133Rec, repeated 1 ... variable times:

audtEntId	m	Entered by
audtApprId	m	Approved by
updDat	m	Update Date



updTim	m	Update Time
mktGrpNam	m	Market
action	m	Action
audtExecId	o	Executed By
totUserIdRiskEvt	m	Total User Risk Events
totBusinessUnitIdRiskEvt	m	Total Business Unit Risk Events
totParticipantIdRiskEvt	m	Total Participant Risk Events

**Text Report Structure**

```
Participant      Participant Long Name
-----
XXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
```

```
BU              BU Long Name          BU Identifier
-----
XXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999999
```

```
Trader
-----
XXXXXX
```

```
Entered by      Approved by      Update Date Update Time Market
              Action
-----
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 31-12-09  23:59:59  XXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
```

```
-----
Total User Risk Events          99999
-----
Total Business Unit Risk Events 99999
-----
Total Participant Risk Events   99999
```

### 4.11.3 TT135 Risk Event Report

Description	This report lists details concerning occurred Stop-Button events initiated by the clearing member. This report is available only for cash markets.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

#### tt135

##### rptHdr

exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	

tt135Grp, repeated 0 ... variable times:

##### tt135KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tt135Grp1, repeated 1 ... variable times:

##### tt135KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
membClgIdCod	m	ClMbr

tt135Rec, repeated 1 ... variable times:

trnTim	m	Trn Tim
actnCod	m	Action

**Text Report Structure**

Participant            Participant Long Name

-----  
XXXXX    XX

BU                    BU Long Name            BU Identifier ClMbr

-----  
XXXXXXXX XX    999999 XXXXX

Trn Tim    Action

-----  
23:59:59.99    X

#### 4.11.4 TT136 Pre-trade Risk Control

Description	<p>This report lists per business unit all Pre-Trade Risk limits for on-book trading at the start of the day and all corresponding maintenance activities during the day. It additionally lists all maintenance activities during the day regarding the Pre-Trade Risk limits for off-book trading.</p> <p>This report is available for Clearing Members listing an accumulation of the information of their non-clearing members.</p> <p>This report is available only for derivative markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### tt136

##### rptHdr

exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	o
membId	o
membLglNam	o
rptPrntEffDat	m
rptPrntEffTim	o
rptPrntRunDat	m

tt136Grp, repeated 0 ... variable times:

##### tt136KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tt136Grp1, repeated 1 ... variable times:

##### tt136KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

tt136Grp2, repeated 1 ... variable times:

##### tt136KeyGrp2

product	m	Product
onBookExchMaxCon	o	onBookExchMaxCon

onBookExchMaxConTim	o	onBookExchMaxConTim
offBookExchMaxCon	o	offBookExchMaxCon
offBookExchMaxConTim	o	offBookExchMaxConTim
onBookCmMaxCon	o	onBookCmMaxCon
onBookCmMaxConTim	o	offBookCmMaxConTim
offBookCmMaxCon	o	offBookCmMaxCon
offBookCmMaxConTim	o	offBookCmMaxConTim
enableExtendedPTRLCon	m	enableNCCalculation
<b>tt136Grp3, repeated 1 ... variable times:</b>		
<b>tt136KeyGrp3</b>		
ptrScope	m	Scope
ptrLimitType	m	Limit Type
ptrUserGroup	o	User Group
onBookRiskGrpMaxCon	o	onBookRiskGrpMaxCon
onBookRiskGrpMaxConTim	o	onBookRiskGrpMaxConTim
offBookRiskGrpMaxCon	o	offBookRiskGrpMaxCon
offBookRiskGrpMaxConTim	o	offBookRiskGrpMaxConTim
<b>tt136Rec, repeated 1 ... variable times:</b>		
time18	m	Time
ptrActivity	m	PTR Limit Activity
buyLimit	o	Buy Limit
sellLimit	o	Sell Limit
disableMember	o	Disabled
nettCoeff	o	NC

**Text Report Structure**

Participant	Participant Long Name	BU	BU Long Name	BU Identifier	Product	
onBookExchMaxCon	onBookExchMaxConTim	offBookExchMaxCon	offBookExchMaxConTim	onBookCmMaxCon	offBookCmMaxConTim	
offBookCmMaxCon	offBookCmMaxConTim	enableNCCalculation				
-----	-----	-----	-----	-----	-----	
XXXX	XX	XXXXXXXX	XX	999999	XXXXXXXXXXXX	
	999 23:59:59.99		999 23:59:59.99		999 23:59:59.99	
	999 23:59:59.99	XXXX				
Scope	Limit Type	User Group	onBookRiskGrpMaxCon	onBookRiskGrpMaxConTim	offBookRiskGrpMaxCon	offBookRiskGrpMaxConTim
-----	-----	-----	-----	-----	-----	-----
XXX	XXX	XXX	999	23:59:59.99	999	23:59:59.99
Time	PTR Limit Activity	Buy Limit	Sell Limit	Disabled	NC	
-----	-----	-----	-----	-----	-----	-----
XXXXXXXXXXXXXXXXXXXX	XXXXXX	9999999999	9999999999	XXXXXXXX	9.9999	

---

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## 5 Introduction to Report Tag Descriptions

This is a description of the tags of XML reports. An overview of the tag descriptions is given first.

### 5.1 Tag Characteristics

The characteristics of each tag are detailed giving the following information.

<b>Description</b>	A short description of the tag's functional meaning.
<b>Format</b>	Defines the format and size of the tag. <i>Table 5.1</i> describes common formats for tags.

Format	Description	Example
alphanumeric n	Text of maximal length n, stored as string.	An tag with format "alphanumeric 6" may contain the values "TRD001" or "ABC" or "".
numeric n [ , m]	Number with n significant digits and, if given, precision m. The number is stored as a string containing the decimal point if applicable.	A tag with format "numeric 5, 2" might contain the values "314.15" or "3.14" or "0.00".
numeric signed n [ , m]	Signed number with n significant digits and, if given, precision m. The number is stored as a string prefixed with the "+" or "-" sign and containing the decimal point if applicable.	A tag with format "numeric signed 5, 2" may contain the values "+314.15" or "+3.14" or "-314.15" or "+0.00".
DateFormat	Date, stored as a string in the format CCYY-MM-DD	A DateFormat tag may contain the value "2005-03-28".
TimeFormat	Time, stored as a string in the format hh:mm:ss.cc, reported in the corresponding market place time zone.	A TimeFormat tag may contain the value "23:59:59.99"
TimeFormat18	Time, stored as a string in the format hh:mm:ss.cccccccc, reported in the corresponding market place time zone.	A TimeFormat tag may contain the value "23:59:59.999999999"

Table 5.1 - Tag Formats

**Valid Values** Some tags have a predefined limited set of values they may contain.

**Decodes** The decoded literals belonging to the valid values constants as used in the generic text reports.

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**Descriptions**                    A short description of the value's functional meaning.

**Where used**                    A reference to the XML reports which contain this tag in their structure.



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## 6 XML Report Tag Descriptions

The following sections provide specific information on XML Report tags.

### 6.1 account

**Description** This field contains the account group code, which gives the type and the sub type of trading account in which the transaction is executed.

**Format** alphanumeric 2

**Where used:** RD135 Trade Enrichment Rule Status  
RD185 Auto Approval Rule Status  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE546 Daily Basket TES Maintenance  
TE550 Open Order Detail  
TE590 CLIP Trading Indication  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary  
TE810 T7 Daily Trade Confirmation

### 6.2 accountName

**Description** This field contains the descriptive name of the account defined by the account owner.

**Format** alphanumeric 32

**Where used:** RD135 Trade Enrichment Rule Status  
TE810 T7 Daily Trade Confirmation

### 6.3 accrIntAmount

**Description** This field contains the accrued interest amount for bond trades.

**Format** numeric signed 12, 2

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Where used: TC810 T7 Daily Trade Confirmation

#### 6.4 **accrIntDay**

Description This field contains the accrued interest days for a bond instrument.

Format numeric signed 4

Where used: TC810 T7 Daily Trade Confirmation

#### 6.5 **accruedDistribution**

Description This field represents the Accrued Distribution amount of the previous business day incremented by the Daily Distribution amount calculated for the business day.

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

#### 6.6 **accruedFunding**

Description This field represents the Accrued Funding amount of the previous business day incremented by the Daily Funding amount calculated for the business day.

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

#### 6.7 **acctTypGrp**

Description This field contains the account type, which is the member's account (position/ transaction account) in which the transaction is executed.

Format alphanumeric 2

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
A	A	Agent Accounts (Derivatives specific)
A1	A1	Agent Accounts A1
A2	A2	Agent Accounts A2 (Derivatives specific)
A3	A3	Agent Accounts A3 (Derivatives specific)
A4	A4	Agent Accounts A4 (Derivatives specific)
A5	A5	Agent Accounts A5 (Derivatives specific)
A6	A6	Agent Accounts A6 (Derivatives specific)
A7	A7	Agent Accounts A7 (Derivatives specific)
A8	A8	Agent Accounts A8 (Derivatives specific)
A9	A9	Agent Accounts A9 (Derivatives specific)
AA	AA	Agent Accounts AA (Derivatives specific)
AL	All	All Accounts (Derivatives specific)
G1	G1	Pre-Designated Give-Up (actually booked to A1)(Derivatives specific)
G2	G2	Designated Give-Up (actually booked to A1)(Derivatives specific)
I1	I1	Issuer/Liquidity Provider (Cash specific)
M	M	Market Maker Accounts (Derivatives specific)
M1	M1	Market Maker Account M1
M2	M2	Market Maker Account M2 (Derivatives specific)
P	P	Proprietary Accounts (Derivatives specific)
P1	P1	Proprietary Account P1
P2	P2	Proprietary Account P2 (Derivatives specific)
PP	PP	Proprietary Accounts (Derivatives specific)
RP	RP	Riskless Principal (Cash specific)
TT	Tot	Total Accounts (Derivatives specific)

## Where used:

CB042 Fee Per Executed Order  
 CB050 Fee Overall Summary  
 CB060 Fee Statement  
 CB068 Transaction Overview  
 CB142 Fee Per Executed Order T7 Boerse Frankfurt  
 CB150 Fee Overall Summary T7 Boerse Frankfurt  
 CB160 Fee Statement T7 Boerse Frankfurt  
 CB242 Specialist Service Fee Per Executed Order  
 CB243 Specialist Service Fee XFS Per Executed Order  
 CB250 Specialist Service Fee Overall Summary

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CB253 Specialist Service Fee XFS Overall Summary  
 CB260 Specialist Service Fee Statement  
 CB263 Specialist Service Fee XFS Statement  
 TC810 T7 Daily Trade Confirmation

## 6.8 accumQty

Description	This field contains the accumulated trade quantity since start of Trading.
Format	numeric 13, 4
Where used:	TC910 T7 Daily Match Step Activity TE910 T7 Daily Trade Activity

## 6.9 accumTim

Description	This field indicates the accumulated time with valid quotes in relevant series. It is also known as basis quotation time and used to calculate the quotation coverage.
Format	TimeFormat
Where used:	TD955 Building Block Liquidity Provider Measurement TD956 Basis Building Block Liquidity Provider TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning TD981 Special Market Making Report TD982 Special Report French Equity Options

## 6.10 ackStatus

Description	This field contains the status of the respondent in the context of the negotiation event.
Format	alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	W	Working
2	D	Declined
3	R	Respondend
4	N	Not Respondend
5	P	Pre-funding amount not sufficient

Where used: TC600 Xetra EnLight Maintenance  
TC610 Xetra EnLight Best Execution Summary

## 6.11 action

Description This field shows the GUI action that is required to be processed in RDS. Valid values: stopBusinessUnit stopBusinessUnitMarketSupervision releaseBusinessUnit releaseBusinessUnitMarketSupervision stopUser releaseUser stopUserMarketSupervision releaseUserMarketSupervision.

Format alphanumeric 40

Where used: TT133 Trading Risk Events

## 6.12 activationType

Description This field contains the activation type.

Format alphanumeric 6

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	INACTI	Quotes are inactivated
1	ACTIVE	Quotes are activated

Where used: TT132 Market Maker Protection

## 6.13 activity

Description This field contains the activity information.

Format                    alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	A	Order / Quote Side Add
2	M	Order / Quote Side Modify (including inactivation/reactivation)
3	D	Order / Quote Side Delete
4	F	Order/ Quote Side Full Match
5	P	Order / Quote Side Partial Match
6	R	Market Reset
7	O	Order Book Restatements

Where used:                TC540 Daily Order Maintenance  
TE540 Daily Order Maintenance

## 6.14    actnCod

Description                This field contains action code and describes the status of the record.

Format                    alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	S	Stop
2	R	Release

Where used:                TT135 Risk Event Report

## 6.15    addCrt

Description                This field contains the additional credit.

Format                    numeric signed 15, 2

Where used:                CB162 Monthly Specialist Refund

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## 6.16 addMembId

Description	This field contains the additional member ID.
Format	alphanumeric 5
Where used:	CB042 Fee Per Executed Order CB142 Fee Per Executed Order T7 Boerse Frankfurt CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

## 6.17 aggressor

Description	This field indicates the aggressor side.	
Format	alphanumeric 1	
<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
B	Buy	Incoming order was a Buy order
S	Sell	Incoming order was a Sell order
Where used:	TC910 T7 Daily Match Step Activity TE910 T7 Daily Trade Activity	

## 6.18 aggrOrgFlg

Description	The Aggressor Originator flag indicates whether an order was aggressive (A) or passive (O).	
Format	alphanumeric 1	
<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
A	A	Aggressive
O	O	Passive
Where used:	CB062 Designated Sponsor Refund	

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## 6.19 aggTrades

Description This field indicates the deal aggregation in Eurex EnLight.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	FALSE	The aggregation is not allowed
1	TRUE	The aggregation is allowed

Where used: TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

## 6.20 agreedClientSide

Description This field contains the buy code, which indicates the agreed client side of a Client Liquidity Improvement Process (CLIP) trading indication.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
B	BUY	Buy side
S	SELL	Sell side

Where used: TE590 CLIP Trading Indication

## 6.21 agreedPrice

Description This field contains the agreed price of a CLIP trading indication.

Format numeric signed 11, 5

Where used: TE590 CLIP Trading Indication



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## 6.22 agreedQuantity

Description This field contains the agreed quantity of a CLIP trading indication.

Format numeric 13, 4

Where used: TE590 CLIP Trading Indication

## 6.23 algoId

Description The field contains the unique numeric representation for an algorithm.

Format alphanumeric 20

Where used: TR162 Algo HFT Error  
TR163 Algo HFT Status

## 6.24 allocationType

Description This field indicates the allocation type selected by the respondent to match the order in the Selective RFQ Service.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	M	Manual Allocation
2	R	Random Allocation

Where used: TC600 Xetra EnLight Maintenance  
TC610 Xetra EnLight Best Execution Summary

## 6.25 allowNonCCPTrading

Description This flag indicates whether non-CCP trading is allowed, or not.

Format alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	Y	Yes.
2	N	No.

Where used: RD115 User Profile Status

## 6.26 annualisationFactor

Description This field indicates the annualisation factor, i.e. the average number of trading days during one year.

Format numeric 3

Where used: TA114 Variance Futures Parameter  
TA115 Total Return Futures Parameters

## 6.27 anonymFlag

Description This field indicates whether the negotiation is anonymous.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	FALSE	The negotiation is not of type anonymous
1	TRUE	The negotiation is of type anonymous

Where used: TE545 Daily TES Maintenance  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

## 6.28 anonymousUserId

Description This field indicates the numeric identifier assigned to the respondent user which are added by the anonymous functionality. The anonymousUserId is valid only within the negotiation event.

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Format numeric 6

Where used: TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### 6.29 approvalDuration

Description Duration of TES approval from TES entry time until TES approval time.

Format TimeFormat18

Where used: TE547 TES Late Approval Report

### 6.30 approvalTime

Description This field contains the time provided by the Exchange when the TES side is approved.

Format TimeFormat18

Where used: TC545 Daily TES Maintenance  
TE545 Daily TES Maintenance  
TE546 Daily Basket TES Maintenance  
TE547 TES Late Approval Report  
TE548 Daily Compression Maintenance

### 6.31 arrangementId

Description This field contains the arrangement ID of a CLIP trading indication.

Format numeric 20

Where used: TE590 CLIP Trading Indication

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### 6.32 askPrc

Description	This field contains the Best ask price for the contract.
Format	numeric signed 11, 5
Where used:	PM900 Specialist Performance per Executed Order PM930 ITM Issuer Performance Per Executed Order TE590 CLIP Trading Indication

### 6.33 aT

Description	This field displays the account type, in which the transaction took place. Possible values: 'P' (Proprietary) 'A' Agent 'M'(Designated Sponsor)
Format	alphanumeric 1
Where used:	TL001 System Transaction Overview

### 6.34 audtApprId

Description	This field indicates the login name of the user who approved the trading risk event.
Format	alphanumeric 30
Where used:	TT133 Trading Risk Events

### 6.35 audtEntId

Description	This field indicates the login name of the user who entered the trading risk event.
Format	alphanumeric 30

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Where used: TT133 Trading Risk Events

### 6.36 **audtExecId**

Description This field indicates the user (usually a Service Administrator) on whose behalf the trading risk action was entered by the Market Supervision.

Format alphanumeric 30

Where used: TT133 Trading Risk Events

### 6.37 **audtValAfter**

Description This field indicates the Audit Trail Data After change.

Format alphanumeric 32

Where used: RD110 User Profile Maintenance  
RD120 User Transaction Size Limit Maintenance  
RD130 Trade Enrichment Rule Maintenance  
RD180 Auto Approval Rule Maintenance  
RD190 SRQS Respondent Assignment Maintenance  
RD210 Clearing Member Defined TSL Maintenance  
RD220 Trading Member Defined TSL Maintenance

### 6.38 **audtValBefore**

Description This field indicates the Audit Trail Data Before change.

Format alphanumeric 32

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Where used:

- RD110 User Profile Maintenance
- RD120 User Transaction Size Limit Maintenance
- RD130 Trade Enrichment Rule Maintenance
- RD180 Auto Approval Rule Maintenance
- RD190 SRQS Respondent Assignment Maintenance
- RD210 Clearing Member Defined TSL Maintenance
- RD220 Trading Member Defined TSL Maintenance

### 6.39 autoApprRuleId

Description This field contains the ID of the auto approval rule assigned by T7.

Format numeric 20

Where used:

- RD180 Auto Approval Rule Maintenance
- RD185 Auto Approval Rule Status

### 6.40 autoApprRuleName

Description This field contains the unique business identifier of the auto approval rule. This is unique across the auto approval rules of the approving user.

Format alphanumeric 30

Where used:

- RD180 Auto Approval Rule Maintenance
- RD185 Auto Approval Rule Status

### 6.41 autoExecExpiryTime

Description This field contains the time when the automatic execution is triggered.

Format TimeFormat18

Where used:

- TC600 Xetra EnLight Maintenance

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#### 6.42 autoExecMinNoOfQuotes

Description This field contains the minimum number of quotes required in the Neagotiation Event at the time of automatic execution.

Format numeric 9

Where used: TC600 Xetra EnLight Maintenance

#### 6.43 autoExecRefLimitPrice

Description This field contains the limit reference price provided by the requester for automatic execution.

Format numeric signed 11, 5

Where used: TC600 Xetra EnLight Maintenance

#### 6.44 autoExecRefPrcOffset

Description This field contains the offset provided by the requester in ticks to the configured reference price for automatic execution.

Format numeric 10

Where used: TC600 Xetra EnLight Maintenance

#### 6.45 autoExecType

Description This field defines the price criterion for automatic execution, if the automatic execution is enabled.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	MID_POINT_BBO	MidPointBBO
2	BEST_BID	BestBid
3	BEST_ASK	BestAsk
4	LIMIT_PRICE	LimitPrice

Where used: TC600 Xetra EnLight Maintenance  
TC610 Xetra EnLight Best Execution Summary

#### 6.46 avgExecClassDly

Description This field displays the daily average execution class.

Format numeric 3, 2

Where used: PM910 ITM Issuer Fulfillment Aggregated  
PM920 ITM Issuer Fulfillment Instrument Level

#### 6.47 avgExecClassMtd

Description This field displays the month-to-date average execution class.

Format numeric 3, 2

Where used: PM910 ITM Issuer Fulfillment Aggregated  
PM920 ITM Issuer Fulfillment Instrument Level

#### 6.48 avgExecDurationDly

Description This field displays the daily average execution duration in seconds, with centiseconds in decimals.

Format numeric 7, 2



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Where used: PM910 ITM Issuer Fulfillment Aggregated  
PM920 ITM Issuer Fulfillment Instrument Level

#### 6.49 avgExecDurationMtd

Description This field displays the month-to-date average execution duration in seconds, with centiseconds in decimals.

Format numeric 7, 2

Where used: PM910 ITM Issuer Fulfillment Aggregated  
PM920 ITM Issuer Fulfillment Instrument Level

#### 6.50 avgPassiveTrdDSValueMtd

Description This field displays the average of daily passive value Designated Sponsor on Xetra in one instrument month-to-date.

Format numeric 17, 2

Where used: PM100 Performance Report Equities Designated Sponsor

#### 6.51 baseCnt

Description This field contains the basis limit for the transaction based OTR for the respective product group.

Format numeric 13

Where used: TR100 Order to Trade Ratio Report  
TR103 Eurex Daily OTR Parameter

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## 6.52 baseVol

Description	This field contains the basis limit for the volume based OTR for the respective product group .
Format	numeric 17, 4
Where used:	TR100 Order to Trade Ratio Report TR103 Eurex Daily OTR Parameter

## 6.53 basisAsk

Description	This field contains the basis ask price.
Format	numeric signed 11, 5
Where used:	TE600 Eurex EnLight Maintenance

## 6.54 basisBid

Description	This field contains the basis bid price.
Format	numeric signed 11, 5
Where used:	TE600 Eurex EnLight Maintenance

## 6.55 basketActivity

Description	Specifies the reported activity during a basket operation.
Format	alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	ENT	Basket Entry
2	MOD	Basket Modification
3	DEL	Basket Deletion
4	APP	Basket Approve
5	EXE	Basket Execution

Where used: TE546 Daily Basket TES Maintenance

### 6.56 basketAmendmentCounter

Description This field distinguishes different amendment operations for a specific basket.

Format numeric 4

Where used: TE546 Daily Basket TES Maintenance

### 6.57 basketDescription

Description Description of a basket as provided by the initiating user. This field maps to the field Basket Report Text in ETI.

Format alphanumeric 20

Where used: TE546 Daily Basket TES Maintenance

### 6.58 basketId

Description If a TES trade was part of a basket, this field contains the ID of the basket.

Format numeric 20

Where used: TE545 Daily TES Maintenance  
TE546 Daily Basket TES Maintenance  
TE810 T7 Daily Trade Confirmation

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### 6.59 **basketInitiatingBU**

Description This field indicates the business unit that initiated the basket operation.

Format alphanumeric 8

Where used: TE546 Daily Basket TES Maintenance

### 6.60 **basketInitiatingUser**

Description This field indicates the user that initiated the basket operation.

Format alphanumeric 6

Where used: TE546 Daily Basket TES Maintenance

### 6.61 **basketMonth**

Description The contract month of all instruments in the basket.

Format numeric 2

Where used: TE546 Daily Basket TES Maintenance

### 6.62 **basketOperationType**

Description Distinguishes the types of basket operations.

Format alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	NEW	Entry of a new basket
2	AMD	Amendment of an existing basket
3	SUB	Substitution amendment

Where used: TE546 Daily Basket TES Maintenance

### 6.63 basketPrc

Description The price of each component in a BTRF basket operation.

Format numeric signed 11, 5

Where used: TE546 Daily Basket TES Maintenance

### 6.64 basketProfile

Description This field contains the basket profile.

Format alphanumeric 30

Where used: TE546 Daily Basket TES Maintenance

### 6.65 basketType

Description This field describes the type of basket.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	TRF	BTRF
2	EBB	EBB

Where used: TE546 Daily Basket TES Maintenance

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## 6.66 basketYear

Description	The contract year of all instruments in the basket.
Format	numeric 4
Where used:	TE546 Daily Basket TES Maintenance

## 6.67 bboType

Description	<p>This field contains the type of BBO.</p> <p>On-Book - This group shows the on-book BBO i.e. level 1 prices.</p> <p>AggregatedOnBook - This group shows the Implied on-book prices based on the on-book prices of the legs with depth upto level five and deal quantity.</p> <p>ImpliedOnBook - This group shows the Implied on-book prices based on top of leg book.</p> <p>AggregatedImpliedOnBook - This group shows the Implied on-book prices based on the on-book prices of the legs with depth upto level five and deal quantity.</p> <p>VWAP - This group shows the Volume Weighted Average Price based on the Deal quantity and the published on-book price depth.</p>	
Format	alphanumeric 1	
<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	CLOB	Central Limit Order Book BBO.
2	AGG_CLOB	Aggregated BBO on Central Limit Order Book.
3	IMPL_CLOB	Implied Central Limit Order Book BBO.
4	AGG_IMPL_CLOB	Aggregated BBO on Implied Central Limit Order Book.
5	VWAP	Volume Weighted Average Price
Where used:	TC600 Xetra EnLight Maintenance TC610 Xetra EnLight Best Execution Summary TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary	

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## 6.68 beneficiary

**Description** This field contains a reference number agreed between the Eurex exchange participant and its external cooperation partner from different exchange, used in selected cooperation links such as with KRX.

**Format** alphanumeric 9

**Where used:** RD135 Trade Enrichment Rule Status  
RD185 Auto Approval Rule Status  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE546 Daily Basket TES Maintenance  
TE550 Open Order Detail  
TE590 CLIP Trading Indication  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

## 6.69 bfrAfrDec

**Description** This field indicates whether the given transaction details are before or after the capital adjustment.

**Format** alphanumeric 6

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
BEFORE	BEFORE	Before
AFTER	AFTER	After

**Where used:** RC100 Capital Adjustment Series Report

## 6.70 bfzCC

**Description** This field shows whether the Boerse Frankfurt Zertifikate commitment conditions applied on this segment of instruments have been met for the order execution.

**Format** alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False.
1	T	True.

Where used: PM900 Specialist Performance per Executed Order

## 6.71 bfzPC

Description This field shows whether the Boerse Frankfurt Zertifikate Premium Conditions applied on this segment of instruments have been met for the order execution.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False.
1	T	True.

Where used: PM930 ITM Issuer Performance Per Executed Order

## 6.72 bidPrc

Description This field contains the Best bid price for the contract.

Format numeric signed 11, 5

Where used: PM900 Specialist Performance per Executed Order  
 PM930 ITM Issuer Performance Per Executed Order  
 TC600 Xetra EnLight Maintenance  
 TC610 Xetra EnLight Best Execution Summary  
 TE590 CLIP Trading Indication  
 TE600 Eurex EnLight Maintenance  
 TE610 Eurex EnLight Best Execution Summary



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### 6.73 bidPriceIntervalNo

Description	Serial number for bid price interval.
Format	numeric 3
Where used:	TR105 Minimum Quotation Requirement

### 6.74 bidPriceUpperBoundary

Description	Upper bid price for this interval.
Format	numeric 22, 2
Where used:	TR105 Minimum Quotation Requirement

### 6.75 bidQty

Description	This field indicates the quantity of an order which has been submitted or has not yet been executed.
Format	numeric 13, 4
Where used:	TC600 Xetra EnLight Maintenance TC610 Xetra EnLight Best Execution Summary TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary

### 6.76 bilateralRelation

Description	This field indicates the relation between the client broker and the proprietary broker of a bilateral Client Liquidity Improvement Process (CLIP) trading indication.
Format	alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
2	SAME-BU	The client broker and the proprietary broker belong to the same business unit
3	DIFF-BU	The client broker and the proprietary broker do not belong to the same business unit

Where used: TE590 CLIP Trading Indication

### 6.77 billCurrTypCod

Description This field contains the currency type of the transaction fees or billing currency.

Format alphanumeric 3

Where used: CB042 Fee Per Executed Order  
 CB050 Fee Overall Summary  
 CB060 Fee Statement  
 CB062 Designated Sponsor Refund  
 CB080 Monthly Fee and Rebate Statement  
 CB142 Fee Per Executed Order T7 Boerse Frankfurt  
 CB150 Fee Overall Summary T7 Boerse Frankfurt  
 CB160 Fee Statement T7 Boerse Frankfurt  
 CB162 Monthly Specialist Refund  
 CB242 Specialist Service Fee Per Executed Order  
 CB243 Specialist Service Fee XFS Per Executed Order  
 CB250 Specialist Service Fee Overall Summary  
 CB253 Specialist Service Fee XFS Overall Summary  
 CB260 Specialist Service Fee Statement  
 CB263 Specialist Service Fee XFS Statement

### 6.78 brokerRole

Description This field indicates the role of a broker in a CLIP trading indication.

Format alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	CLIENT	The trader is the client broker of a CLIP trading indication
2	PROPRIETARY	The trader is the proprietary broker of a CLIP trading indication

Where used: TE590 CLIP Trading Indication

### 6.79 bucket

Description This field indicates the bucket of products which the basket relates to.

Format alphanumeric 12

Where used: TE546 Daily Basket TES Maintenance

### 6.80 businessDay

Description This field contains current business day.

Format alphanumeric 10

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance

### 6.81 businessDayOffset

Description This field represents the Business Date Offset, i.e. the number of business days subtracted (when negative) from or added (when positive) to the Business Date in order to get the corresponding Day Settlement Date.

Format numeric signed 2

Where used: TA115 Total Return Futures Parameters

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## 6.82 businessUnit

Description	This field indicates the business unit.
Format	alphanumeric 8
Where used:	<p>CB042 Fee Per Executed Order</p> <p>CB050 Fee Overall Summary</p> <p>CB060 Fee Statement</p> <p>CB062 Designated Sponsor Refund</p> <p>CB068 Transaction Overview</p> <p>CB069 Transaction Report</p> <p>CB080 Monthly Fee and Rebate Statement</p> <p>CB142 Fee Per Executed Order T7 Boerse Frankfurt</p> <p>CB150 Fee Overall Summary T7 Boerse Frankfurt</p> <p>CB160 Fee Statement T7 Boerse Frankfurt</p> <p>CB162 Monthly Specialist Refund</p> <p>CB242 Specialist Service Fee Per Executed Order</p> <p>CB243 Specialist Service Fee XFS Per Executed Order</p> <p>CB250 Specialist Service Fee Overall Summary</p> <p>CB253 Specialist Service Fee XFS Overall Summary</p> <p>CB260 Specialist Service Fee Statement</p> <p>CB263 Specialist Service Fee XFS Statement</p> <p>PM010 Performance Report Equities Regulated Market Maker</p> <p>PM020 Performance Report ETFs &amp; ETPs Regulated Market Maker</p> <p>PM100 Performance Report Equities Designated Sponsor</p> <p>PM200 Performance Report ETFs and ETPs Designated Sponsor</p> <p>PM300 Compliance Report Equities Designated Sponsor</p> <p>PM400 Compliance Report ETFs &amp; ETPs Designated Sponsor</p> <p>PM500 Rating Report Equities Designated Sponsor</p> <p>PM600 Individual Rating Report Equities Designated Sponsor</p> <p>PM810 Individual Issuer-Designated Sponsor Report ETFs &amp; ETPs</p> <p>PM820 Individual Designated Sponsor-Issuer Report ETFs &amp; ETPs</p> <p>PM900 Specialist Performance per Executed Order</p> <p>PM910 ITM Issuer Fulfillment Aggregated</p> <p>PM920 ITM Issuer Fulfillment Instrument Level</p> <p>PM930 ITM Issuer Performance Per Executed Order</p> <p>RD110 User Profile Maintenance</p> <p>RD115 User Profile Status</p> <p>RD120 User Transaction Size Limit Maintenance</p> <p>RD125 User Transaction Size Limit Status</p> <p>RD130 Trade Enrichment Rule Maintenance</p> <p>RD135 Trade Enrichment Rule Status</p> <p>RD180 Auto Approval Rule Maintenance</p> <p>RD185 Auto Approval Rule Status</p> <p>RD190 SRQS Respondent Assignment Maintenance</p> <p>RD195 SRQS Respondent Assignment Status</p>

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RD205 SMP Group Status Report  
 RD220 Trading Member Defined TSL Maintenance  
 RD225 Trading Member Defined TSL Status  
 RD260 TSL Migration Status  
 TC230 Cross and Quote Requests  
 TC540 Daily Order Maintenance  
 TC545 Daily TES Maintenance  
 TC550 Open Order Detail  
 TC600 Xetra EnLight Maintenance  
 TC610 Xetra EnLight Best Execution Summary  
 TC810 T7 Daily Trade Confirmation  
 TC812 T7 Daily Prevented Self-Matches  
 TD965 Specialist State Change  
 TE535 Cross and Quote Requests  
 TE540 Daily Order Maintenance  
 TE545 Daily TES Maintenance  
 TE546 Daily Basket TES Maintenance  
 TE548 Daily Compression Maintenance  
 TE550 Open Order Detail  
 TE590 CLIP Trading Indication  
 TE600 Eurex EnLight Maintenance  
 TE610 Eurex EnLight Best Execution Summary  
 TE810 T7 Daily Trade Confirmation  
 TE812 Daily Prevented Self-Matches  
 TL001 System Transaction Overview  
 TR101 MiFID II OTR Report  
 TR160 Identifier Mapping Error  
 TR161 Identifier Mapping Status  
 TR162 Algo HFT Error  
 TR163 Algo HFT Status  
 TR166 Identifier Mapping Final Error report  
 TR167 Non-Uniqueness Identifier  
 TR168 Non-Consistency Identifier  
 TR901 MiFID II Message Rate Report  
 TR902 Daily Order and Quote Transactions  
 TT132 Market Maker Protection  
 TT133 Trading Risk Events  
 TT135 Risk Event Report  
 TT136 Pre-trade Risk Control

### 6.83 **businessUnitId**

Description	This field indicates numeric identifier of the business unit.
Format	numeric 6

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Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- CB069 Transaction Report
- CB080 Monthly Fee and Rebate Statement
- CB142 Fee Per Executed Order T7 Boerse Frankfurt
- CB150 Fee Overall Summary T7 Boerse Frankfurt
- CB160 Fee Statement T7 Boerse Frankfurt
- CB162 Monthly Specialist Refund
- CB242 Specialist Service Fee Per Executed Order
- CB243 Specialist Service Fee XFS Per Executed Order
- CB250 Specialist Service Fee Overall Summary
- CB253 Specialist Service Fee XFS Overall Summary
- CB260 Specialist Service Fee Statement
- CB263 Specialist Service Fee XFS Statement
- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
- PM900 Specialist Performance per Executed Order
- PM910 ITM Issuer Fulfillment Aggregated
- PM920 ITM Issuer Fulfillment Instrument Level
- PM930 ITM Issuer Performance Per Executed Order
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD120 User Transaction Size Limit Maintenance
- RD125 User Transaction Size Limit Status
- RD130 Trade Enrichment Rule Maintenance
- RD135 Trade Enrichment Rule Status
- RD180 Auto Approval Rule Maintenance
- RD185 Auto Approval Rule Status
- RD190 SRQS Respondent Assignment Maintenance
- RD195 SRQS Respondent Assignment Status
- RD205 SMP Group Status Report
- RD220 Trading Member Defined TSL Maintenance
- RD225 Trading Member Defined TSL Status
- RD260 TSL Migration Status
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance

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TC545 Daily TES Maintenance  
 TC550 Open Order Detail  
 TC600 Xetra EnLight Maintenance  
 TC610 Xetra EnLight Best Execution Summary  
 TC810 T7 Daily Trade Confirmation  
 TC812 T7 Daily Prevented Self-Matches  
 TD965 Specialist State Change  
 TE535 Cross and Quote Requests  
 TE540 Daily Order Maintenance  
 TE545 Daily TES Maintenance  
 TE546 Daily Basket TES Maintenance  
 TE548 Daily Compression Maintenance  
 TE550 Open Order Detail  
 TE590 CLIP Trading Indication  
 TE600 Eurex EnLight Maintenance  
 TE610 Eurex EnLight Best Execution Summary  
 TE810 T7 Daily Trade Confirmation  
 TE812 Daily Prevented Self-Matches  
 TL001 System Transaction Overview  
 TR101 MiFID II OTR Report  
 TR160 Identifier Mapping Error  
 TR161 Identifier Mapping Status  
 TR162 Algo HFT Error  
 TR163 Algo HFT Status  
 TR166 Identifier Mapping Final Error report  
 TR167 Non-Uniqueness Identifier  
 TR168 Non-Consistency Identifier  
 TR901 MiFID II Message Rate Report  
 TR902 Daily Order and Quote Transactions  
 TT132 Market Maker Protection  
 TT133 Trading Risk Events  
 TT135 Risk Event Report  
 TT136 Pre-trade Risk Control

## 6.84 busUntLngName

Description	This field indicates long name of the business unit.
Format	alphanumeric 40
Where used:	CB042 Fee Per Executed Order CB050 Fee Overall Summary CB060 Fee Statement CB062 Designated Sponsor Refund CB068 Transaction Overview

CB069 Transaction Report  
CB080 Monthly Fee and Rebate Statement  
CB142 Fee Per Executed Order T7 Boerse Frankfurt  
CB150 Fee Overall Summary T7 Boerse Frankfurt  
CB160 Fee Statement T7 Boerse Frankfurt  
CB162 Monthly Specialist Refund  
CB242 Specialist Service Fee Per Executed Order  
CB243 Specialist Service Fee XFS Per Executed Order  
CB250 Specialist Service Fee Overall Summary  
CB253 Specialist Service Fee XFS Overall Summary  
CB260 Specialist Service Fee Statement  
CB263 Specialist Service Fee XFS Statement  
PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker  
PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor  
PM300 Compliance Report Equities Designated Sponsor  
PM400 Compliance Report ETFs & ETPs Designated Sponsor  
PM500 Rating Report Equities Designated Sponsor  
PM600 Individual Rating Report Equities Designated Sponsor  
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs  
PM900 Specialist Performance per Executed Order  
PM910 ITM Issuer Fulfillment Aggregated  
PM920 ITM Issuer Fulfillment Instrument Level  
PM930 ITM Issuer Performance Per Executed Order  
RD110 User Profile Maintenance  
RD115 User Profile Status  
RD120 User Transaction Size Limit Maintenance  
RD125 User Transaction Size Limit Status  
RD130 Trade Enrichment Rule Maintenance  
RD135 Trade Enrichment Rule Status  
RD180 Auto Approval Rule Maintenance  
RD185 Auto Approval Rule Status  
RD190 SRQS Respondent Assignment Maintenance  
RD195 SRQS Respondent Assignment Status  
RD205 SMP Group Status Report  
RD220 Trading Member Defined TSL Maintenance  
RD225 Trading Member Defined TSL Status  
RD260 TSL Migration Status  
TC230 Cross and Quote Requests  
TC540 Daily Order Maintenance  
TC545 Daily TES Maintenance  
TC550 Open Order Detail  
TC600 Xetra EnLight Maintenance  
TC610 Xetra EnLight Best Execution Summary  
TC810 T7 Daily Trade Confirmation  
TC812 T7 Daily Prevented Self-Matches

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TD965 Specialist State Change  
 TE535 Cross and Quote Requests  
 TE540 Daily Order Maintenance  
 TE545 Daily TES Maintenance  
 TE546 Daily Basket TES Maintenance  
 TE548 Daily Compression Maintenance  
 TE550 Open Order Detail  
 TE590 CLIP Trading Indication  
 TE600 Eurex EnLight Maintenance  
 TE610 Eurex EnLight Best Execution Summary  
 TE810 T7 Daily Trade Confirmation  
 TE812 Daily Prevented Self-Matches  
 TL001 System Transaction Overview  
 TR101 MiFID II OTR Report  
 TR160 Identifier Mapping Error  
 TR161 Identifier Mapping Status  
 TR162 Algo HFT Error  
 TR163 Algo HFT Status  
 TR166 Identifier Mapping Final Error report  
 TR167 Non-Uniqueness Identifier  
 TR168 Non-Consistency Identifier  
 TR901 MiFID II Message Rate Report  
 TR902 Daily Order and Quote Transactions  
 TT132 Market Maker Protection  
 TT133 Trading Risk Events  
 TT135 Risk Event Report  
 TT136 Pre-trade Risk Control

## 6.85 buyCod

**Description** This field contains the buy code, which indicates whether the transaction is a buy or sell of a contract.

**Format** alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
B	Buy	
S	Sell	
P	Payr	(Derivatives specific)
R	Recr	(Derivatives specific)

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Where used:

- CB142 Fee Per Executed Order T7 Boerse Frankfurt
- CB242 Specialist Service Fee Per Executed Order
- CB243 Specialist Service Fee XFS Per Executed Order
- PM900 Specialist Performance per Executed Order
- PM930 ITM Issuer Performance Per Executed Order
- TA113 Complex and Flexible Instrument Definition
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TE535 Cross and Quote Requests
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE548 Daily Compression Maintenance
- TE550 Open Order Detail
- TE590 CLIP Trading Indication
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches

## 6.86 buyLimit

Description This field contains the buy limit.

Format numeric 10

Where used: TT136 Pre-trade Risk Control

## 6.87 buySideUserInfo

Description This field contains the buy side user information provided by the requester to the respondent.

Format alphanumeric 132

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Where used: TE600 Eurex EnLight Maintenance

## 6.88 cashBsktRefId

Description The field contains the textual specification for the cash basket reference ID, which is a unique reference ID of the equity cash basket linked to the transaction.

Format alphanumeric 32

Where used: TE545 Daily TES Maintenance

## 6.89 category

Description This field contains the user category.

Format alphanumeric 28

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
ALGORITHMIC_TRADING_ENGINE		
ELECTRONIC_EYE		
ORDER_ROUTING_SYSTEM		
QUOTE_MACHINE		
TRADER_DEVELOPMENT_PROGRAM		
TRADING_ENGINE		
QUOTE_PROVIDER		

Where used: RD115 User Profile Status

## 6.90 classifViolation

Description This field contains type of violation: "Systematic" or "Accidental" or "n.a."

Format alphanumeric 9

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	n.a.	
1	Accidental	
2	Systematic	

Where used: TR102 Excessive System Usage Report

## 6.91 classRule

Description States type of the long value.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
N	N	National ID
L	L	LEI
	EMPTY	Indicates that the long value has to be 'AGGR' or 'PNAL'

Where used: TR161 Identifier Mapping Status  
TR167 Non-Uniqueness Identifier  
TR168 Non-Consistency Identifier

## 6.92 clearingAccount

Description This field contains the clearing account value which is derived in accordance with the already existing account validation rules and consistency checks of Eurex Clearing.

Format alphanumeric 32

Where used: TE810 T7 Daily Trade Confirmation

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### 6.93 clearingPrc

Description	This field contains the clearing price when it differs from the order execution price.
Format	numeric signed 11, 5
Where used:	TE810 T7 Daily Trade Confirmation

### 6.94 clearingPriceOffset

Description	This field indicates the clearing price offset of the variance futures contract.
Format	numeric 12, 6
Where used:	TA114 Variance Futures Parameter

### 6.95 clearingQty

Description	This field contains the clearing quantity when it differs from the order executed quantity.
Format	numeric 13, 4
Where used:	TE810 T7 Daily Trade Confirmation

### 6.96 clearingTakeUpMember

Description	This field indicates the name of the participant, which did the take-up.
Format	alphanumeric 5
Where used:	RD135 Trade Enrichment Rule Status RD185 Auto Approval Rule Status TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance

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TE550 Open Order Detail  
TE590 CLIP Trading Indication  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

## 6.97 clgInstr

Description This field contains the clearing instruction.

Format alphanumeric 2

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	N	None.
2	B	Bilateral Aggregation.
13	S	Settlement Internalisation.

Where used: TC810 T7 Daily Trade Confirmation

## 6.98 clientIdentifier

Description This field contains the Code used to identify the client of an order for agent account of the member or participant of the trading venue.

Format alphanumeric 20

Where used: RD185 Auto Approval Rule Status  
TC540 Daily Order Maintenance  
TC545 Daily TES Maintenance  
TC550 Open Order Detail  
TC600 Xetra EnLight Maintenance  
TC610 Xetra EnLight Best Execution Summary  
TC810 T7 Daily Trade Confirmation  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE546 Daily Basket TES Maintenance  
TE550 Open Order Detail

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TE590 CLIP Trading Indication  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary  
TE810 T7 Daily Trade Confirmation

## 6.99 clientKey

Description This field contains the key used to identify the auto approval rule for a specific customer.

Format alphanumeric 12

Where used: RD185 Auto Approval Rule Status

## 6.100 clientRef

Description This field indicates the client order ID entered by the trader.

Format alphanumeric 20

Where used: TC540 Daily Order Maintenance  
TC550 Open Order Detail  
TE540 Daily Order Maintenance  
TE550 Open Order Detail

## 6.101 closTime

Description This field contains the Closure Time entered by the initiating user of the TES trade and corresponds to the original trader agreement time.

Format TimeFormat18

Where used: TC545 Daily TES Maintenance  
TE545 Daily TES Maintenance  
TE546 Daily Basket TES Maintenance  
TE547 TES Late Approval Report

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### 6.102 closureReason

Description	This field defines the reason why the negotiation event was set to CLOSED without automatic execution.
Format	alphanumeric 132
Where used:	TC600 Xetra EnLight Maintenance

### 6.103 cntrClasCod

Description This field contains the option class code, which indicates whether it is a Call or Put option.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
C	Call	
P	Put	

Where used: RC100 Capital Adjustment Series Report  
TA113 Complex and Flexible Instrument Definition  
TA116 Decay Split Table  
TE930 T7 Daily Trade Statistics

### 6.104 cntrExpDat

Description This field indicates expiration date of the contract. This is the last trading day of the contract.

Format DateFormat

Where used: TA113 Complex and Flexible Instrument Definition



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### 6.105 **cntrVersNo**

**Description** This field indicates the contract version number. This field is valid for options only. The version number of the contract is increased by 1 for each capital adjustment on the product.

**Format** numeric 2

**Where used:** RC100 Capital Adjustment Series Report  
TA113 Complex and Flexible Instrument Definition  
TA116 Decay Split Table

### 6.106 **complianceInfo**

**Description** This field contains free format text used by traders to indicate to the compliance authorities their trading strategy.

**Format** alphanumeric 20

**Where used:** RD185 Auto Approval Rule Status  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE546 Daily Basket TES Maintenance  
TE550 Open Order Detail  
TE590 CLIP Trading Indication  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### 6.107 **compressionRunId**

**Description** This field indicates the unique compression run ID.

**Format** alphanumeric 20

**Where used:** TE548 Daily Compression Maintenance

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### 6.108 compRunStatus

Description This field indicates the compression run status.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	S	START COMPRESSION
2	C	COMPLETE COMPRESSION
3	X	CANCEL COMPRESSION

Where used: TE548 Daily Compression Maintenance

### 6.109 compTime

Description This field contains the time when the status of the compression run changed.

Format TimeFormat18

Where used: TE548 Daily Compression Maintenance

### 6.110 contractDate

Description This field contains the contract date of the underlying contract.

Format DateFormat

Where used: RC100 Capital Adjustment Series Report  
TA113 Complex and Flexible Instrument Definition

### 6.111 contractMonth

Description This field indicates the contract month of the instrument.

Format numeric 2

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Where used: RC100 Capital Adjustment Series Report  
TA116 Decay Split Table

### 6.112 contractYear

Description This field indicates the contract year of the instrument.

Format numeric 4

Where used: RC100 Capital Adjustment Series Report  
TA116 Decay Split Table

### 6.113 cooperationPartner

Description This field denotes the MIC code for the market associated with the external cooperation partner

Format alphanumeric 4

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
XKFE		Korea Exchange (Futures Market)
XTAF		Taiwan Futures Exchange

Where used: RD135 Trade Enrichment Rule Status

### 6.114 counterpartyBrokerBU

Description This field contains the business unit for the counterparty broker of a CLIP trading indication.

Format alphanumeric 8

Where used: TE590 CLIP Trading Indication

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### 6.115 counterpartyBrokerUser

Description	This field contains the user of the business unit for the counterparty broker of a CLIP trading indication.
Format	alphanumeric 6
Where used:	TE590 CLIP Trading Indication

### 6.116 couponFrq

Description	This field contains the textual specification for the coupon frequency, which is the number of interest payments (coupon) made annually.
Format	alphanumeric 32
Where used:	TE545 Daily TES Maintenance

### 6.117 couponRat

Description	This field contains the textual specification for the coupon rate, which is the yearly rate of interest a bond receives on its face value.
Format	alphanumeric 32
Where used:	TE545 Daily TES Maintenance

### 6.118 couponVarOfs

Description	This field contains the textual specification for the variable offset rate, which is expressed as +/- n basis points (reference rate). It is applicable for EFS transactions only.
Format	alphanumeric 32
Where used:	TE545 Daily TES Maintenance

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### 6.119 couponVarRef

Description	This field contains the textual specification for the reference rate, which is used as the variable rate for the swap. It is applicable for EFS transactions only.
Format	alphanumeric 32
Where used:	TE545 Daily TES Maintenance

### 6.120 covReq

Description	This field contains coverage requirement, which is the percentage of trading period required to be covered by good quotes for a member registered under advanced or permanent market maker program.
Format	numeric 5
Where used:	TD955 Building Block Liquidity Provider Measurement TD956 Basis Building Block Liquidity Provider TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning TD981 Special Market Making Report TD982 Special Report French Equity Options

### 6.121 covTim

Description	This field contains coverage time, which is the total time for which active good quotes were provided on the series in the market trading hours.
Format	TimeFormat

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Where used: TD955 Building Block Liquidity Provider Measurement  
TD956 Basis Building Block Liquidity Provider  
TD957 Package Building Block Liquidity Provider Measurement and  
Advanced Designated Liquidity Provisioning  
TD981 Special Market Making Report  
TD982 Special Report French Equity Options

### 6.122 covTimPercent

Description This field contains the COVERED TIME per day in percentages.

Format numeric 6, 2

Where used: TD982 Special Report French Equity Options

### 6.123 crossed

Description This flag indicates whether an order was partially or fully deleted due to self-match prevention.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
Y		SMP action took place
N		No SMP action took place

Where used: TE540 Daily Order Maintenance

### 6.124 cshPrcConv

Description This field contains the clean cash price of the cash leg basket.

Format numeric 11, 5

Where used: TE545 Daily TES Maintenance

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### 6.125 ctAtwAskQty

Description	This field displays the ask side's time-weighted average quantity in continuous trading in one instrument on this trading day.
Format	numeric 13, 4
Where used:	PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker PM100 Performance Report Equities Designated Sponsor PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.126 ctAtwAskQtyMtd

Description	This field displays the ask side's time-weighted average quantity in continuous trading in one instrument month-to-date.
Format	numeric 13, 4
Where used:	PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker PM100 Performance Report Equities Designated Sponsor PM200 Performance Report ETFs and ETPs Designated Sponsor PM500 Rating Report Equities Designated Sponsor PM600 Individual Rating Report Equities Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.127 ctAtwBidQty

Description	This field displays the bid side's time-weighted average quantity in continuous trading in one instrument on this trading day.
Format	numeric 13, 4

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Where used:

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- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.128 ctAtwBidQtyMtd

Description This field displays the bid side's time-weighted average quantity in continuous trading in one instrument month-to-date.

Format numeric 13, 4

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.129 ctAtwSpreadAbsolute

Description This field displays the Average Time Weighted Spread (absolute) in continuous trading in one instrument on this trading day.

Format numeric signed 10, 5

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
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### 6.130 ctAtwSpreadAbsoluteMtd

**Description** This field displays the Average Time Weighted Spread (absolute) in continuous trading in one instrument month-to-date.

**Format** numeric signed 10, 5

**Where used:** PM010 Performance Report Equities Regulated Market Maker  
 PM020 Performance Report ETFs & ETPs Regulated Market Maker  
 PM100 Performance Report Equities Designated Sponsor  
 PM200 Performance Report ETFs and ETPs Designated Sponsor  
 PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
 PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.131 ctAtwSpreadBonusToMaxSpreadMtd

**Description** This field displays the Average Time Weighted Spread with bonus in relation to the maximum spread in one instrument month-to-date.

**Format** numeric signed 10, 5

**Where used:** PM500 Rating Report Equities Designated Sponsor  
 PM600 Individual Rating Report Equities Designated Sponsor

### 6.132 ctAtwSpreadPercentage

**Description** This field displays the Average Time Weighted Spread (percentage) in continuous trading in one instrument on this trading day.

**Format** numeric signed 10, 5

**Where used:** PM010 Performance Report Equities Regulated Market Maker  
 PM020 Performance Report ETFs & ETPs Regulated Market Maker  
 PM100 Performance Report Equities Designated Sponsor  
 PM200 Performance Report ETFs and ETPs Designated Sponsor  
 PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
 PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

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### 6.133 ctAtwSpreadPercentageBonusMtd

Description	This field displays the Average Time Weighted Spread with bonus in percent in continuous trading in one instrument month-to-date.
Format	numeric signed 10, 5
Where used:	PM500 Rating Report Equities Designated Sponsor PM600 Individual Rating Report Equities Designated Sponsor

### 6.134 ctAtwSpreadPercentageMtd

Description	This field displays the Average Time Weighted Spread (percentage) in continuous trading in one instrument month-to-date.
Format	numeric signed 10, 5
Where used:	PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker PM100 Performance Report Equities Designated Sponsor PM200 Performance Report ETFs and ETPs Designated Sponsor PM500 Rating Report Equities Designated Sponsor PM600 Individual Rating Report Equities Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.135 ctAtwSpreadToMaxSpread

Description	This field displays the Average Time Weighted Spread in relation to the maximum spread in one instrument on this trading day.
Format	numeric signed 10, 5
Where used:	PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker PM100 Performance Report Equities Designated Sponsor PM200 Performance Report ETFs and ETPs Designated Sponsor

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### 6.136 ctAtwSpreadToMaxSpreadMtd

**Description** This field displays the Average Time Weighted Spread in relation to the maximum spread in one instrument month-to-date.

**Format** numeric signed 10, 5

**Where used:** PM010 Performance Report Equities Regulated Market Maker  
 PM020 Performance Report ETFs & ETPs Regulated Market Maker  
 PM100 Performance Report Equities Designated Sponsor  
 PM200 Performance Report ETFs and ETPs Designated Sponsor  
 PM500 Rating Report Equities Designated Sponsor  
 PM600 Individual Rating Report Equities Designated Sponsor

### 6.137 ctAvgQuotTimeBonusMtdToTheSec

**Description** This field shows the average quotation time during continuous trading with bonus in one instrument month-to-date. Format hh:mm:ss, not rounded but truncated.

**Format** alphanumeric 8

**Where used:** PM500 Rating Report Equities Designated Sponsor  
 PM600 Individual Rating Report Equities Designated Sponsor

### 6.138 ctAvgQuotTimeMtd

**Description** This field displays the average quotation time during continuous trading in one instrument month-to-date.

**Format** TimeFormat

**Where used:** PM010 Performance Report Equities Regulated Market Maker  
 PM020 Performance Report ETFs & ETPs Regulated Market Maker  
 PM100 Performance Report Equities Designated Sponsor  
 PM200 Performance Report ETFs and ETPs Designated Sponsor  
 PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
 PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

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### 6.139 ctAvgQuotTimeMtdToTheSec

Description	This field shows the average quotation time during continuous trading in one instrument month-to-date. Format hh:mm:ss, not rounded but truncated.
Format	alphanumeric 8
Where used:	PM500 Rating Report Equities Designated Sponsor PM600 Individual Rating Report Equities Designated Sponsor

### 6.140 ctAvgTrdTimeMtd

Description	This field displays the average continuous trading time excluding auctions and volatility interruptions in one instrument month-to-date.
Format	TimeFormat
Where used:	PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker PM100 Performance Report Equities Designated Sponsor PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.141 ctAvgTrdTimeMtdToTheSec

Description	This field displays the average continuous trading time excluding auctions and volatility interruptions in one instrument month-to-date. Format hh:mm:ss, not rounded but truncated.
Format	alphanumeric 8
Where used:	PM500 Rating Report Equities Designated Sponsor PM600 Individual Rating Report Equities Designated Sponsor

### 6.142 ctpyStlIdAct

Description	This field contains the settlement account of CounterParty Member.
-------------	--

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Format                      alphanumeric 35

Where used:                TC810 T7 Daily Trade Confirmation

### 6.143    **ctpyStlIdLoc**

Description                This field contains the settlement location of CounterParty Member.

Format                      alphanumeric 3

Where used:                TC810 T7 Daily Trade Confirmation

### 6.144    **ctQuotTime**

Description                This field displays the quotation time during continuous trading in one instrument on this trading day.

Format                      TimeFormat

Where used:                PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker  
PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor  
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.145    **ctQuotTimeIssuer**

Description                This field displays the quotation time during continuous trading in one instrument based on the Issuer's parameters on this trading day.

Format                      TimeFormat

Where used:                PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

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### 6.146 ctQuotTimeIssuerMtd

Description	This field shows the average quotation time during continuous trading in one instrument based on the Issuer's parameters month-to-date.
Format	TimeFormat
Where used:	PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.147 ctRate

Description	This field displays the participation rate during continuous trading in one instrument on this trading day.
Format	numeric 5, 2
Where used:	PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker PM100 Performance Report Equities Designated Sponsor PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.148 ctRateBonusMtd

Description	This field displays the participation rate with bonus during continuous trading in one instrument month-to-date.
Format	numeric 5, 2
Where used:	PM500 Rating Report Equities Designated Sponsor PM600 Individual Rating Report Equities Designated Sponsor

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### 6.149 ctRateIssuer

Description	This field displays the participation rate based on the Issuer's parameters during continuous trading in one instrument on this trading day.
Format	numeric 5, 2
Where used:	PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.150 ctRateIssuerMtd

Description	This field displays the participation rate based on the Issuer's parameters during continuous trading in one instrument month-to-date.
Format	numeric 5, 2
Where used:	PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.151 ctRateMtd

Description	This field displays the participation rate during continuous trading in one instrument month-to-date.
Format	numeric 5, 2
Where used:	PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker PM100 Performance Report Equities Designated Sponsor PM200 Performance Report ETFs and ETPs Designated Sponsor PM300 Compliance Report Equities Designated Sponsor PM400 Compliance Report ETFs & ETPs Designated Sponsor PM500 Rating Report Equities Designated Sponsor PM600 Individual Rating Report Equities Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

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### 6.152 ctrPtyId

Description	This field contains the counterparty member ID.
Format	alphanumeric 5
Where used:	CB243 Specialist Service Fee XFS Per Executed Order TC810 T7 Daily Trade Confirmation

### 6.153 ctTrdTime

Description	This field displays the continuous trading time excluding auctions and volatility interruptions in one instrument on this trading day.
Format	TimeFormat
Where used:	PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker PM100 Performance Report Equities Designated Sponsor PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.154 currDayAmnt

Description	This field displays the amount of transaction limit fees for each market group on the current day.
Format	numeric 11, 2
Where used:	TL001 System Transaction Overview

### 6.155 currSetlmtPrc\_1

Description	This field contains the current settlement price of a contract.
Format	numeric 11, 5



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Where used: TE930 T7 Daily Trade Statistics

## 6.156 currTypCod

Description This field indicates the currency code based on the ISO standard. It contains the trading currency.

Format alphanumeric 3

Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB142 Fee Per Executed Order T7 Boerse Frankfurt
- CB150 Fee Overall Summary T7 Boerse Frankfurt
- CB160 Fee Statement T7 Boerse Frankfurt
- CB242 Specialist Service Fee Per Executed Order
- CB243 Specialist Service Fee XFS Per Executed Order
- CB250 Specialist Service Fee Overall Summary
- CB253 Specialist Service Fee XFS Overall Summary
- CB260 Specialist Service Fee Statement
- CB263 Specialist Service Fee XFS Statement
- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
- PM900 Specialist Performance per Executed Order
- PM920 ITM Issuer Fulfillment Instrument Level
- PM930 ITM Issuer Performance Per Executed Order
- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TD930 Daily Trade Statistics

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TD965 Specialist State Change  
TE545 Daily TES Maintenance  
TL001 System Transaction Overview  
TR101 MiFID II OTR Report  
TR901 MiFID II Message Rate Report

### 6.157 cust

Description	This field contains the customer-related information provided during the entry of the transaction.
Format	alphanumeric 12
Where used:	TC812 T7 Daily Prevented Self-Matches TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

### 6.158 customerInstr

Description	This field refers to the rate identifier defined by the Futures Industry Association (FIA) and contains information about the way how the order has been entered in the system. It may be used by the clearing applications to charge the corresponding fees.
Format	alphanumeric 1
Where used:	RD135 Trade Enrichment Rule Status RD185 Auto Approval Rule Status TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance TE590 CLIP Trading Indication TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary

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### 6.159 customUnderlyingPrice

Description	This field represents the Custom Underlying Price, which is used in the trading to clearing trade price conversion of TAM trades for Total Return Futures.
Format	numeric signed 12, 8
Where used:	TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance

### 6.160 dailyDistribution

Description	This field represents the Distribution amount calculated for the day from the Distribution Index difference between the business day and the previous business day.
Format	numeric signed 12, 6
Where used:	TA115 Total Return Futures Parameters

### 6.161 dailyFunding

Description	This field represents the Daily Funding amount calculated from the Funding Rate entered for the day and applied for the Funding Days to the Underlying Index of the previous day.
Format	numeric signed 12, 6
Where used:	TA115 Total Return Futures Parameters

### 6.162 dailyStratViolPct

Description	Daily Strategy Violation Percent.
Format	numeric 5, 2

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Where used: TD955 Building Block Liquidity Provider Measurement

### 6.163 dateUploaded

Description Date when the valid mapping has been uploaded by the participant

Format DateFormat

Where used: TR161 Identifier Mapping Status  
TR162 Algo HFT Error  
TR163 Algo HFT Status  
TR167 Non-Uniqueness Identifier

### 6.164 dayCutLim

Description This field contain the day cut off limit.

Format numeric 10

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance

### 6.165 daySettlDate

Description This field represents the Day Settlement Date, i.e. the Business Date plus the Business Day Offset.

Format DateFormat

Where used: TA115 Total Return Futures Parameters

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### 6.166 daysToMaturity

Description	This field represents the Days to Maturity calculated as the calendar day difference between the Expiration Settlement Date and the Day Settlement Date.
Format	numeric 4
Where used:	TA115 Total Return Futures Parameters

### 6.167 dayTesVol

Description	This field contains the total TES contract volume of the current day.
Format	numeric 13, 4
Where used:	TE930 T7 Daily Trade Statistics

### 6.168 dayTotVol

Description	This field contains the total volume of the current day.
Format	numeric 13, 4
Where used:	TD930 Daily Trade Statistics TE930 T7 Daily Trade Statistics

### 6.169 dealCancelStatus

Description	This field contains the cancellation status of the Deal in context of Selective RFQ service.
Format	alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	P	CANCEL_BY_REQUESTER_PENDING
2	Q	CANCEL_BY_RESPONDENT_PENDING
3	D	CANCEL_BY_REQUESTER_DECLINED
4	E	CANCEL_BY_RESPONDENT_DECLINED
5	A	CANCEL_BY_REQUESTER_APPROVED
6	B	CANCEL_BY_RESPONDENT_APPROVED

Where used: TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### 6.170 dealFreeText1

Description This field contains the free text provided by the requester to the respondent as part of deal.

Format alphanumeric 132

Where used: TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### 6.171 dealId

Description This field contains the Deal ID generated by the Selective RFQ service (unique per business day).

Format alphanumeric 20

Where used: TC545 Daily TES Maintenance  
TC600 Xetra EnLight Maintenance  
TC610 Xetra EnLight Best Execution Summary  
TC810 T7 Daily Trade Confirmation  
TE545 Daily TES Maintenance  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary  
TE810 T7 Daily Trade Confirmation

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### 6.172 dealItem

Description This field contains the Deal Item ID - sequential number.

Format numeric 10

Where used: TC540 Daily Order Maintenance  
TC810 T7 Daily Trade Confirmation  
TE810 T7 Daily Trade Confirmation

### 6.173 dealPrc

Description This field contains the price of the Deal generated in the context of Selective RFQ service.

Format numeric signed 11, 5

Where used: TC600 Xetra EnLight Maintenance  
TC610 Xetra EnLight Best Execution Summary  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### 6.174 dealQty

Description This field contains the quantity of the Deal generated in the context of Selective RFQ service.

Format numeric 13, 4

Where used: TC600 Xetra EnLight Maintenance  
TC610 Xetra EnLight Best Execution Summary  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### 6.175 dealQuoteId

Description This field contains the Quote ID of the Quote which is part of the Deal generated in the context of the Selective RFQ service.

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Format                      alphanumeric 20

Where used:                TC600 Xetra EnLight Maintenance  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### **6.176    dealQuoteQty**

Description                This field displays the allocated deal quantity to each responder.

Format                      numeric 13, 4

Where used:                TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### **6.177    dealReportId**

Description                This field contains the Deal ID provided by the Requester as part of the Order that resulted in this Deal.

Format                      alphanumeric 20

Where used:                TC600 Xetra EnLight Maintenance  
TE600 Eurex EnLight Maintenance

### **6.178    dealStatus**

Description                This field contains the status of the Deal in context of Selective RFQ service.

Format                      alphanumeric 1



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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	P	Deal status is Pending
2	F	Deal status is Final
3	R	Deal is Rejected
5	T	Deal is Rejected due to Time Out
6	H	Deal status is Hedging
7	S	Deal status is Rejected by System
8	B	Deal status is Rejected by Both

Where used: TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### 6.179 dealTime

Description In this attribute, Selective RFQ service provides the time when the Deal is generated.

Format TimeFormat18

Where used: TC600 Xetra EnLight Maintenance  
TC610 Xetra EnLight Best Execution Summary  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### 6.180 dealUpdateTime

Description In this attribute, Selective RFQ service provides the time when the Deal is updated.

Format TimeFormat18

Where used: TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

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### 6.181 **decaySplit**

Description	This flag indicates number of target instruments per decaying instrument.
Format	numeric 2
Where used:	TA116 Decay Split Table

### 6.182 **defaultClearingPriceOffset**

Description	This field indicates the default value used to initialize the clearing price offset of new variance futures contracts.
Format	numeric 12, 6
Where used:	TA114 Variance Futures Parameter

### 6.183 **deletedQty**

Description	In case of SMP (Self-Match Prevention), this field contains the total deleted quantity due to SMP. For incoming orders/quote sides, this is the sum of the smpDeletedQty and any other cancelled quantity according to the Self-Match Prevention rule. For resting orders/quote sides deletedQty is identical to smpDeletedQty.
Format	numeric 13, 4
Where used:	TC812 T7 Daily Prevented Self-Matches TE812 Daily Prevented Self-Matches

### 6.184 **delProtected**

Description	This field contains the information whether a user is protected from deletion by the business unit service administrator.
Format	alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False - is not protected from deletion
1	T	True - is protected from deletion

Where used: RD115 User Profile Status

### 6.185 disableMember

Description If reported, it indicates that a member has been set to disabled from trading by the clearing member.

Format alphanumeric 8

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	DISABLED	Member has been set to disabled by the clearing member.

Where used: TT136 Pre-trade Risk Control

### 6.186 disableSMP

Description This field indicates whether SMP functionality is enabled for a particular BU or not.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	FALSE	SMP is enabled.
1	TRUE	SMP is disabled.

Where used: RD205 SMP Group Status Report

### 6.187 disclaimer

Description This field contains the disclaimer of the report.

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Format                      alphanumeric 300

Where used:                TD982 Special Report French Equity Options

### **6.188    distributionIndex**

Description                This field represent the Distribution Index entered for the business day.

Format                      numeric signed 12, 6

Where used:                TA115 Total Return Futures Parameters

### **6.189    dlyHghPrc**

Description                This field indicates the highest trade price of the contract or external underlying recorded in the current day.

Format                      numeric 11, 5

Where used:                TD930 Daily Trade Statistics

### **6.190    dlyHghPrcSignd**

Description                This field indicates the highest trade price of the contract or external underlying recorded in the current day.

Format                      numeric signed 11, 5

Where used:                TE930 T7 Daily Trade Statistics

### **6.191    dlyLowPrc**

Description                This field indicates the lowest trade price of the contract or external underlying recorded in the current day.

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Format numeric 11, 5

Where used: TD930 Daily Trade Statistics

### 6.192 dlyLowPrcSignd

Description This field indicates the lowest trade price of the contract or external underlying recorded in the current day.

Format numeric signed 11, 5

Where used: TE930 T7 Daily Trade Statistics

### 6.193 dmaFlg

Description This field represents the flag for Direct Market Access (DMA), that is only available for Trading Capacity A and R.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	FALSE	Not available.
1	TRUE	Only allowed for Trading Capacity A and R.

Where used: RD185 Auto Approval Rule Status  
TC540 Daily Order Maintenance  
TC545 Daily TES Maintenance  
TC550 Open Order Detail  
TC600 Xetra EnLight Maintenance  
TC610 Xetra EnLight Best Execution Summary  
TC810 T7 Daily Trade Confirmation  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE550 Open Order Detail  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary  
TE810 T7 Daily Trade Confirmation

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### 6.194 dscr1

Description	This field contains the descriptor.
Format	alphanumeric 132
Where used:	CB068 Transaction Overview PM500 Rating Report Equities Designated Sponsor PM600 Individual Rating Report Equities Designated Sponsor

### 6.195 dwzNo

Description	This field contains the member's DWZ account number.
Format	numeric 4
Where used:	TC810 T7 Daily Trade Confirmation

### 6.196 effectOnBasket

Description	Effect of the basket operation on the basket component, as indicated by the initiating user.	
Format	alphanumeric 1	
<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	A	Adding Volume
2	R	Removing Volume
Where used:	TE546 Daily Basket TES Maintenance	

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### 6.197 **effMaxCalSprdQty**

Description	This field contains the effective maximum TSL quantity for calendar spreads for a given TSL product group or product and user.
Format	numeric 13, 4
Where used:	RD125 User Transaction Size Limit Status

### 6.198 **effMaxCalSprdQtyNew**

Description	This field contains the effective maximum TSL quantity for calendar spreads for a given TSL product group or product and user in relation to new TSL regime.
Format	numeric 13, 4
Where used:	RD260 TSL Migration Status

### 6.199 **effMaxCalSprdQtyOld**

Description	This field contains the effective maximum TSL quantity for calendar spreads for a given product and user in relation to the old TSL regime.
Format	numeric 13, 4
Where used:	RD260 TSL Migration Status

### 6.200 **effMaxCalSprdQtyUserProduct**

Description	This field contains the effective maximum TSL quantity for calendar spreads for a given user and TSL product group based on the minimum defined Standard TSL of the Exchange and / or CM and / or participant TSL definition.
Format	numeric 13, 4

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Where used: RD225 Trading Member Defined TSL Status

### 6.201 effMaxCalSprdQtyUserTSLProductGrp

Description This field contains the effective maximum TSL quantity for calendar spreads for a given user and TSL product group based on the minimum defined Standard TSL of the Exchange and / or CM and / or participant TSL definition.

Format numeric 13, 4

Where used: RD225 Trading Member Defined TSL Status

### 6.202 effMaxOrdrQty

Description This field contains the effective maximum TSL quantity for on-exchange regular orders for a given TSL product group or product and user.

Format numeric 13, 4

Where used: RD125 User Transaction Size Limit Status

### 6.203 effMaxOrdrQtyNew

Description This field contains the effective maximum TSL quantity for on-exchange regular orders for a given TSL product group or product and user in relation to the new TSL regime.

Format numeric 13, 4

Where used: RD260 TSL Migration Status



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### 6.204 **effMaxOrdrQtyOld**

Description	This field contains the effective maximum TSL quantity for on-exchange regular orders for a given product and user in relation to the old TSL regime.
Format	numeric 13, 4
Where used:	RD260 TSL Migration Status

### 6.205 **effMaxOrdrQtyUserProduct**

Description	This field contains the effective maximum TSL quantity for on-exchange regular orders for a given user and product based on the minimum defined Standard TSL of the Exchange and / or CM and Exception TSL definition.
Format	numeric 13, 4
Where used:	RD225 Trading Member Defined TSL Status

### 6.206 **effMaxOrdrQtyUserTSLProductGrp**

Description	This field contains the effective maximum TSL quantity for on-exchange regular orders for a given user and TSL product group based on the minimum defined Standard TSL of the Exchange, and / or CM and / or participant TSL definition.
Format	numeric 13, 4
Where used:	RD225 Trading Member Defined TSL Status

### 6.207 **effMaxTESQty**

Description	This field contains the effective maximum TSL quantity for TES trades for a given TSL product group or product and user.
Format	numeric 13, 4

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Where used: RD125 User Transaction Size Limit Status

### 6.208 effMaxTESQtyNew

Description This field contains the effective maximum TSL quantity for TES trades for a given TSL product group or product and user in relation to new TSL regime.

Format numeric 13, 4

Where used: RD260 TSL Migration Status

### 6.209 effMaxTESQtyOld

Description This field contains the effective maximum TSL quantity for TES trades for a given product and user in relation to the old TSL regime.

Format numeric 13, 4

Where used: RD260 TSL Migration Status

### 6.210 effMaxTESQtyUserProduct

Description This field contains the effective maximum TSL quantity for TES trades for a given user and product based on the minimum defined Standard TSL of the Exchange and / or CM, and Exception TSL definition.

Format numeric 13, 4

Where used: RD225 Trading Member Defined TSL Status

### 6.211 effMaxTESQtyUserTSLProductGrp

Description This field contains the effective maximum TSL quantity for TES trades for a given user and TSL product group based on the minimum defined Standard TSL of the Exchange and / or CM and / or participant TSL definition.

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Format numeric 13, 4

Where used: RD225 Trading Member Defined TSL Status

### 6.212 effStatus

Description This field contains the effective user status.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	1	Active
2	2	Suspended

Where used: RD115 User Profile Status

### 6.213 elapsedNoTradingDays

Description This field indicates the number of elapsed trading days since the contract introduction.

Format numeric 4

Where used: TA114 Variance Futures Parameter

### 6.214 enableAgencyAcct

Description This field indicates whether a trader is allowed to act in agent account and is only relevant for Cash Market.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	Y	Yes
2	N	No

Where used: RD115 User Profile Status

### 6.215 enableExtendedPTRLCon

**Description** This field indicates when this flag is enabled, the Extended PreTrade Risk Limit Consumption is the method used to calculate the PTRL Consumption, weighting Future Spread transactions with the Netting Coefficient.

**Format** alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	TRUE	The Extended Pre-Trade Risk Limit Consumption is enabled.
0	FALSE	The Extended Pre-Trade Risk Limit Consumption is not enabled.

Where used: TT136 Pre-trade Risk Control

### 6.216 enableIssuerAccount

**Description** This flag indicates if trader is allowed to act in Issuer account.

**Format** alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	Y	Yes.
2	N	No.

Where used: RD115 User Profile Status

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### 6.217 enableMarketMakingAcct

Description This field indicates whether a trader is allowed to act in Market Maker account and is only relevant for Cash Market.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	Y	Yes
2	N	No

Where used: RD115 User Profile Status

### 6.218 enableProprietaryAcct

Description This field indicates whether a trader is allowed to act in proprietary account and is only relevant for Cash Market.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	Y	Yes
2	N	No

Where used: RD115 User Profile Status

### 6.219 enableRisklessPrincipalAcct

Description This flag indicates if trader is allowed to act in riskless account (allowed to use Riskless trading capacity).

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	Y	Yes
2	N	No

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Where used: RD115 User Profile Status

### 6.220 enableSmart

Description This field indicates whether Smart functionality is enabled for the negotiation event or not.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	FALSE	Smart functionality is not enabled for the negotiation event.
1	TRUE	Smart functionality is enabled for the negotiation event.

Where used: TC600 Xetra EnLight Maintenance

### 6.221 endDat

Description This field indicates the end date, up to which the member's transactions are considered while generating the report.

Format DateFormat

Where used: TE545 Daily TES Maintenance

### 6.222 enlCutLimitLpInd

Description This field contains the total number of Eurex EnLight daily RFQs addressed to the Liquidity Provider. In contrast to field enlDayVldRfqLp, this field is unadjusted in the sense that it does not contain the adjustment considering the Maximum valid RFQs per day per LP (see field enlDayCutLimitLp).

Format alphanumeric 3

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Where used: TD964 MTD Eurex EnLight Performance

### 6.223 enlCutLimitMktInd

**Description** This field indicates whether the total market has received too few RFQs. If this is the case, then the Eurex EnLight Building Block is considered as fulfilled (subject to other conditions described in the General Supplement to the Liquidity Provider Agreement). See also enlCutLimitLpInd.

**Format** alphanumeric 3

Where used: TD964 MTD Eurex EnLight Performance

### 6.224 enlDayCutLimitLp

**Description** This field contains the number of Eurex EnLight daily maximum number of RFQs addressed to the Liquidity Provider that need to be responded.

**Format** numeric 3

Where used: TD961 Daily Eurex EnLight LP Performance  
TD964 MTD Eurex EnLight Performance

### 6.225 enlDayRfqLp

**Description** This field contains the number of Eurex EnLight daily RFQs addressed to the Liquidity Provider.

**Format** numeric 5

Where used: TD961 Daily Eurex EnLight LP Performance

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## 6.226 enlDayUnadjVldRfqLp

**Description** This field contains the total number of Eurex EnLight daily RFQs addressed to the Liquidity Provider. In contrast to field enlDayVldRfqLp, this field is unadjusted in the sense that it does not contain the adjustment considering the Maximum valid RFQs per day per LP (see field enlDayCutLimitLp).

**Format** numeric 5

**Where used:** TD964 MTD Eurex EnLight Performance

## 6.227 enlDayVldRfqLp

**Description** This field contains the number of Eurex EnLight daily valid number of RFQs addressed to the Liquidity Provider.

**Format** numeric 5

**Where used:** TD961 Daily Eurex EnLight LP Performance  
TD964 MTD Eurex EnLight Performance

## 6.228 enlDayVldRfqMkt

**Description** This field contains the number of Eurex EnLight daily valid RFQs of the total market.

**Format** numeric 5

**Where used:** TD961 Daily Eurex EnLight LP Performance  
TD964 MTD Eurex EnLight Performance

## 6.229 enlDayVldRfqResponses

**Description** This field contains the number of Eurex EnLight valid good RFQ responses provided on this day by Liquidity Provider.

**Format** numeric 5



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Where used: TD961 Daily Eurex EnLight LP Performance  
TD964 MTD Eurex EnLight Performance

### 6.230 enlFulInd

Description This field contains the information on whether Liquidity Provider has fulfilled MTD the Eurex EnLight Building Block requirement (yes/no).

Format alphanumeric 3

Where used: TD955 Building Block Liquidity Provider Measurement  
TD962 MTD Eurex EnLight LP Performance  
TD964 MTD Eurex EnLight Performance

### 6.231 enlInstrFulInd

Description This field contains the Eurex EnLight RFQ fulfillment indicator for the respective RFQ.

Format alphanumeric 3

Where used: TD963 Daily Eurex EnLight RFQ Fulfillment - detailed

### 6.232 enlMinVldRfqLp

Description This field contains the minimum valid RFQs per product per month per Liquidity Provider. If the Liquidity Provider receives this number of RFQs or less, then the Eurex EnLight Building Block is considered as fulfilled (subject to other conditions described in the General Supplement to the Liquidity Provider Agreement). See also field enlMinVldRfqMkt.

Format numeric 3

Where used: TD964 MTD Eurex EnLight Performance

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### 6.233 enlMinVldRfqMkt

**Description** This field contains the minimum valid RFQs per product per month per total market. If the total market receives this number of RFQs or less, then the Eurex EnLight Building Block is considered as fulfilled (subject to other conditions described in the General Supplement to the Liquidity Provider Agreement). See also field enlMinVldRfqLp.

**Format** numeric 3

**Where used:** TD964 MTD Eurex EnLight Performance

### 6.234 enlMtdCutLimitLp

**Description** This field contains the cutoff limit for the number of RFQs for the Liquidity Provider.

**Format** numeric 7, 4

**Where used:** TD962 MTD Eurex EnLight LP Performance  
TD964 MTD Eurex EnLight Performance

### 6.235 enlMtdCutLimitMkt

**Description** This field contains the cutoff limit for the number of RFQs for the total market.

**Format** numeric 7, 4

**Where used:** TD962 MTD Eurex EnLight LP Performance  
TD964 MTD Eurex EnLight Performance

### 6.236 enlMtdVldRfqLp

**Description** This field contains the number of Eurex EnLight MTD valid number of RFQs addressed to the Liquidity Provider.

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Format numeric 5

Where used: TD962 MTD Eurex EnLight LP Performance  
TD964 MTD Eurex EnLight Performance

### 6.237 enIMtdVldRfqMkt

Description This field contains the number of Eurex EnLight MTD valid RFQs of the total market.

Format numeric 5

Where used: TD962 MTD Eurex EnLight LP Performance  
TD964 MTD Eurex EnLight Performance

### 6.238 enIMtdVldRfqResponses

Description This field contains the the number of Eurex EnLight valid good RFQ responses provided MTD by Liquidity Provider.

Format numeric 5

Where used: TD962 MTD Eurex EnLight LP Performance  
TD964 MTD Eurex EnLight Performance

### 6.239 enIRespRateInd

Description This field indicates whether the Eurex EnLight response rate MTD (number of MTD valid good RFQ responses divided by total number of MTD adjusted valid RFQs to LP) is fulfilled.

Format alphanumeric 3

Where used: TD964 MTD Eurex EnLight Performance

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### 6.240 enRfqVal

Description	This field contains an indicator on the whether the RFQ was valid.
Format	alphanumeric 3
Where used:	TD963 Daily Eurex EnLight RFQ Fulfillment - detailed

### 6.241 enViolPct

Description	This field contains the information on the RFQ response violation percentages MTD.
Format	numeric 5, 2
Where used:	TD962 MTD Eurex EnLight LP Performance TD964 MTD Eurex EnLight Performance

### 6.242 enteringUser

Description	This field indicates the user who entered the order.
Format	alphanumeric 6
Where used:	TC540 Daily Order Maintenance TC545 Daily TES Maintenance TC810 T7 Daily Trade Confirmation TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance TE590 CLIP Trading Indication

### 6.243 entRole

Description	This field contains the entitlement role.
Format	alphanumeric 30

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Where used: RD110 User Profile Maintenance  
RD115 User Profile Status

### 6.244 entryDate

Description This field contains the original entry date of the given order, which is in generic date format.

Format DateFormat

Where used: TC540 Daily Order Maintenance  
TC550 Open Order Detail  
TE540 Daily Order Maintenance  
TE550 Open Order Detail

### 6.245 entryTime

Description This field contains the original entry time of the given order, which is in generic time format.

Format TimeFormat18

Where used: TC540 Daily Order Maintenance  
TC545 Daily TES Maintenance  
TC550 Open Order Detail  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE546 Daily Basket TES Maintenance  
TE547 TES Late Approval Report  
TE550 Open Order Detail

### 6.246 envText

Description This field describes from which technical environment the report comes from.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
A		Acceptance
S		Simulation
P		Production

## Where used:

CB042 Fee Per Executed Order  
 CB050 Fee Overall Summary  
 CB060 Fee Statement  
 CB062 Designated Sponsor Refund  
 CB068 Transaction Overview  
 CB069 Transaction Report  
 CB080 Monthly Fee and Rebate Statement  
 CB142 Fee Per Executed Order T7 Boerse Frankfurt  
 CB150 Fee Overall Summary T7 Boerse Frankfurt  
 CB160 Fee Statement T7 Boerse Frankfurt  
 CB162 Monthly Specialist Refund  
 CB242 Specialist Service Fee Per Executed Order  
 CB243 Specialist Service Fee XFS Per Executed Order  
 CB250 Specialist Service Fee Overall Summary  
 CB253 Specialist Service Fee XFS Overall Summary  
 CB260 Specialist Service Fee Statement  
 CB263 Specialist Service Fee XFS Statement  
 PM010 Performance Report Equities Regulated Market Maker  
 PM020 Performance Report ETFs & ETPs Regulated Market Maker  
 PM100 Performance Report Equities Designated Sponsor  
 PM200 Performance Report ETFs and ETPs Designated Sponsor  
 PM300 Compliance Report Equities Designated Sponsor  
 PM400 Compliance Report ETFs & ETPs Designated Sponsor  
 PM500 Rating Report Equities Designated Sponsor  
 PM600 Individual Rating Report Equities Designated Sponsor  
 PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
 PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs  
 PM900 Specialist Performance per Executed Order  
 PM910 ITM Issuer Fulfillment Aggregated  
 PM920 ITM Issuer Fulfillment Instrument Level  
 PM930 ITM Issuer Performance Per Executed Order  
 RC100 Capital Adjustment Series Report  
 RD110 User Profile Maintenance  
 RD115 User Profile Status  
 RD120 User Transaction Size Limit Maintenance  
 RD125 User Transaction Size Limit Status  
 RD130 Trade Enrichment Rule Maintenance  
 RD135 Trade Enrichment Rule Status  
 RD180 Auto Approval Rule Maintenance  
 RD185 Auto Approval Rule Status  
 RD190 SRQS Respondent Assignment Maintenance  
 RD195 SRQS Respondent Assignment Status

RD205 SMP Group Status Report  
RD210 Clearing Member Defined TSL Maintenance  
RD215 Clearing Member Defined TSL Status  
RD220 Trading Member Defined TSL Maintenance  
RD225 Trading Member Defined TSL Status  
RD260 TSL Migration Status  
TA113 Complex and Flexible Instrument Definition  
TA114 Variance Futures Parameter  
TA115 Total Return Futures Parameters  
TA116 Decay Split Table  
TC230 Cross and Quote Requests  
TC540 Daily Order Maintenance  
TC545 Daily TES Maintenance  
TC550 Open Order Detail  
TC600 Xetra EnLight Maintenance  
TC610 Xetra EnLight Best Execution Summary  
TC810 T7 Daily Trade Confirmation  
TC812 T7 Daily Prevented Self-Matches  
TC910 T7 Daily Match Step Activity  
TD930 Daily Trade Statistics  
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance  
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance  
TD954 Stressed Market Conditions  
TD955 Building Block Liquidity Provider Measurement  
TD956 Basis Building Block Liquidity Provider  
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning  
TD961 Daily Eurex EnLight LP Performance  
TD962 MTD Eurex EnLight LP Performance  
TD963 Daily Eurex EnLight RFQ Fulfillment - detailed  
TD964 MTD Eurex EnLight Performance  
TD965 Specialist State Change  
TD981 Special Market Making Report  
TD982 Special Report French Equity Options  
TD983 Regulatory Market Making MTD  
TE535 Cross and Quote Requests  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE546 Daily Basket TES Maintenance  
TE547 TES Late Approval Report  
TE548 Daily Compression Maintenance  
TE550 Open Order Detail  
TE590 CLIP Trading Indication  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary  
TE810 T7 Daily Trade Confirmation

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TE812 Daily Prevented Self-Matches  
 TE910 T7 Daily Trade Activity  
 TE930 T7 Daily Trade Statistics  
 TL001 System Transaction Overview  
 TR100 Order to Trade Ratio Report  
 TR101 MiFID II OTR Report  
 TR102 Excessive System Usage Report  
 TR103 Eurex Daily OTR Parameter  
 TR104 Eurex Daily ESU Parameter  
 TR160 Identifier Mapping Error  
 TR161 Identifier Mapping Status  
 TR162 Algo HFT Error  
 TR163 Algo HFT Status  
 TR166 Identifier Mapping Final Error report  
 TR167 Non-Uniqueness Identifier  
 TR168 Non-Consistency Identifier  
 TR901 MiFID II Message Rate Report  
 TR902 Daily Order and Quote Transactions  
 TT132 Market Maker Protection  
 TT133 Trading Risk Events  
 TT135 Risk Event Report  
 TT136 Pre-trade Risk Control

## 6.247 errDescription

Description	This field contains the contains the error message. The following content will be possible:
Format	alphanumeric 2



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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1		Client long value is missing.
2		Duplicate short / long code combination in database.
5		Duplicate record submitted on the same business date.
6		Invalid Short Code ID.
7		ParticipantID not assigned.
8		MIC not assigned.
9		Invalid uploadFile format.
10		Invalid value in the field Participant ID.
11		Invalid value in field MIC.
12		Invalid value in field Status Indicator.
13		Invalid value in field Valid from date.
14		Invalid value in field Classification rule.
15		Invalid value in field National ID Country Code.
16		Invalid value in field National ID Priority.
17		Invalid value in field Client long value.
18		Invalid LEI format for Client long value.
20		Invalid Algo ID.
21		Invalid value in field upload date.
22		Invalid value in field email address.
23		Not an authorized DEA provider.
24		Not applicable.
25		Client long value already registered.
26		No existing short code registration to delete.
98		Complete uploadFile rejected.
99		Other errors.

Where used: TR160 Identifier Mapping Error  
TR162 Algo HFT Error

## 6.248 etiCmlVol

Description This field contains the cumulated ETI volume.

Format numeric signed 17, 4

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Where used: CB080 Monthly Fee and Rebate Statement

### 6.249 etiFeeAftReb

Description This field contains the ETI fee after rebate.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

### 6.250 etiFeeReb

Description This field contains the Lean Order fee rebate.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

### 6.251 etiUnRebFee

Description This field contains the unrebated fee.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

### 6.252 eventActivity

Description This field contains the information about the activity done on the Negotiation Event.

Format alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	NEW	New Negotiation Event is created
2	MOD	Negotiation Event is updated
3	QUO	Quote is added, updated or removed
4	DEAL	New Deal is created
5	DEAL_MOD	Deal is updated

Where used: TC600 Xetra EnLight Maintenance  
TE600 Eurex EnLight Maintenance

### 6.253 eventExpiryTime

Description This field contains the expiry time for the negotiation event.

Format TimeFormat18

Where used: TC600 Xetra EnLight Maintenance  
TE600 Eurex EnLight Maintenance

### 6.254 eventFreeText

Description This field contains the free text provided by the requester to the respondent as part of the negotiation event.

Format alphanumeric 132

Where used: TC600 Xetra EnLight Maintenance  
TE600 Eurex EnLight Maintenance

### 6.255 eventId

Description This field contains the Negotiation Event ID given by the Selective RFQ service (unique per business day).

Format alphanumeric 20

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Where used:

- TC545 Daily TES Maintenance
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TC810 T7 Daily Trade Confirmation
- TE545 Daily TES Maintenance
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary
- TE810 T7 Daily Trade Confirmation

### 6.256 eventOpenQty

Description This field contains the Open Quantity and for respondent based on the corresponding Show Quantity Flag

Format numeric 13, 4

Where used:

- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary

### 6.257 eventOverallQty

Description This field contains the Overall Quantity which is sum of the Open Quantity and the Total Deal Quantity.

Format numeric 13, 4

Where used:

- TC600 Xetra EnLight Maintenance
- TE600 Eurex EnLight Maintenance

### 6.258 eventReportId

Description This field contains the Negotiation Event Report ID provided by the Requester.

Format alphanumeric 20

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Where used: TC600 Xetra EnLight Maintenance  
TE600 Eurex EnLight Maintenance

### 6.259 eventSide

Description This field contains the Negotiation Event Side. Buy, Sell

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
B	Buy	Buy
S	Sell	Sell

Where used: TC600 Xetra EnLight Maintenance  
TC610 Xetra EnLight Best Execution Summary  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### 6.260 eventStartTime

Description This field contains the Negotiation Event Start Time in the generic time format.

Format TimeFormat18

Where used: TC600 Xetra EnLight Maintenance  
TE600 Eurex EnLight Maintenance

### 6.261 eventStatus

Description This field contains the status of the Negotiation Event.

Format alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	OPEN	Open
2	CLOSE	Close
3	EXP	Expired
4	SYSCLS	Closed By System
5	SUSP	Suspended RfQ

Where used: TC600 Xetra EnLight Maintenance  
TE600 Eurex EnLight Maintenance

### 6.262 eventTotalDealQty

Description This field contains the sum of all the Deal quantities for the Negotiation Event.

Format numeric 13, 4

Where used: TE600 Eurex EnLight Maintenance

### 6.263 eventType

Description This field contains the Negotiation Event Type.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	I	Indicative
2	F	Firm

Where used: TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### 6.264 excessTxn

Description This field contains excess transactions above the transaction limit

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Format                      numeric 12

Where used:                TR102 Excessive System Usage Report

### **6.265    exchangeOrderId**

Description                This field indicates the unique order ID assigned by the exchange.

Format                      alphanumeric 20

Where used:                PM900 Specialist Performance per Executed Order  
 PM930 ITM Issuer Performance Per Executed Order  
 TC540 Daily Order Maintenance  
 TC550 Open Order Detail  
 TC810 T7 Daily Trade Confirmation  
 TC812 T7 Daily Prevented Self-Matches  
 TE540 Daily Order Maintenance  
 TE550 Open Order Detail  
 TE810 T7 Daily Trade Confirmation  
 TE812 Daily Prevented Self-Matches

### **6.266    exchNam**

Description                This field contains the exchange name.

Format                      alphanumeric 5

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
EUREX		Eurex
EEX		EEX
XETR		XETRA
XVIE		VIENNA
XFRA		Boerse Frankfurt
XBUL		Bulgarian Stock Exchange
XBUD		Budapest Stock Exchange
XLJU		Ljubljana Stock Exchange
XPRA		Prague Stock Exchange
XZAG		Zagreb Stock Exchange
XMAL		Malta Stock Exchange

## Where used:

CB042 Fee Per Executed Order  
 CB050 Fee Overall Summary  
 CB060 Fee Statement  
 CB062 Designated Sponsor Refund  
 CB068 Transaction Overview  
 CB069 Transaction Report  
 CB080 Monthly Fee and Rebate Statement  
 CB142 Fee Per Executed Order T7 Boerse Frankfurt  
 CB150 Fee Overall Summary T7 Boerse Frankfurt  
 CB160 Fee Statement T7 Boerse Frankfurt  
 CB162 Monthly Specialist Refund  
 CB242 Specialist Service Fee Per Executed Order  
 CB243 Specialist Service Fee XFS Per Executed Order  
 CB250 Specialist Service Fee Overall Summary  
 CB253 Specialist Service Fee XFS Overall Summary  
 CB260 Specialist Service Fee Statement  
 CB263 Specialist Service Fee XFS Statement  
 PM010 Performance Report Equities Regulated Market Maker  
 PM020 Performance Report ETFs & ETPs Regulated Market Maker  
 PM100 Performance Report Equities Designated Sponsor  
 PM200 Performance Report ETFs and ETPs Designated Sponsor  
 PM300 Compliance Report Equities Designated Sponsor  
 PM400 Compliance Report ETFs & ETPs Designated Sponsor  
 PM500 Rating Report Equities Designated Sponsor  
 PM600 Individual Rating Report Equities Designated Sponsor  
 PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
 PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs  
 PM900 Specialist Performance per Executed Order  
 PM910 ITM Issuer Fulfillment Aggregated  
 PM920 ITM Issuer Fulfillment Instrument Level  
 PM930 ITM Issuer Performance Per Executed Order  
 RC100 Capital Adjustment Series Report



RD110 User Profile Maintenance  
RD115 User Profile Status  
RD120 User Transaction Size Limit Maintenance  
RD125 User Transaction Size Limit Status  
RD130 Trade Enrichment Rule Maintenance  
RD135 Trade Enrichment Rule Status  
RD180 Auto Approval Rule Maintenance  
RD185 Auto Approval Rule Status  
RD190 SRQS Respondent Assignment Maintenance  
RD195 SRQS Respondent Assignment Status  
RD205 SMP Group Status Report  
RD210 Clearing Member Defined TSL Maintenance  
RD215 Clearing Member Defined TSL Status  
RD220 Trading Member Defined TSL Maintenance  
RD225 Trading Member Defined TSL Status  
RD260 TSL Migration Status  
TA113 Complex and Flexible Instrument Definition  
TA114 Variance Futures Parameter  
TA115 Total Return Futures Parameters  
TA116 Decay Split Table  
TC230 Cross and Quote Requests  
TC540 Daily Order Maintenance  
TC545 Daily TES Maintenance  
TC550 Open Order Detail  
TC600 Xetra EnLight Maintenance  
TC610 Xetra EnLight Best Execution Summary  
TC810 T7 Daily Trade Confirmation  
TC812 T7 Daily Prevented Self-Matches  
TC910 T7 Daily Match Step Activity  
TD930 Daily Trade Statistics  
TD943 Daily Strategy Building Block Liquidity Provider Quote Request  
Performance  
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request  
Performance  
TD954 Stressed Market Conditions  
TD955 Building Block Liquidity Provider Measurement  
TD956 Basis Building Block Liquidity Provider  
TD957 Package Building Block Liquidity Provider Measurement and  
Advanced Designated Liquidity Provisioning  
TD961 Daily Eurex EnLight LP Performance  
TD962 MTD Eurex EnLight LP Performance  
TD963 Daily Eurex EnLight RFQ Fulfillment - detailed  
TD964 MTD Eurex EnLight Performance  
TD965 Specialist State Change  
TD981 Special Market Making Report  
TD982 Special Report French Equity Options  
TD983 Regulatory Market Making MTD  
TE535 Cross and Quote Requests

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TE540 Daily Order Maintenance  
 TE545 Daily TES Maintenance  
 TE546 Daily Basket TES Maintenance  
 TE547 TES Late Approval Report  
 TE548 Daily Compression Maintenance  
 TE550 Open Order Detail  
 TE590 CLIP Trading Indication  
 TE600 Eurex EnLight Maintenance  
 TE610 Eurex EnLight Best Execution Summary  
 TE810 T7 Daily Trade Confirmation  
 TE812 Daily Prevented Self-Matches  
 TE910 T7 Daily Trade Activity  
 TE930 T7 Daily Trade Statistics  
 TL001 System Transaction Overview  
 TR100 Order to Trade Ratio Report  
 TR101 MiFID II OTR Report  
 TR102 Excessive System Usage Report  
 TR103 Eurex Daily OTR Parameter  
 TR104 Eurex Daily ESU Parameter  
 TR160 Identifier Mapping Error  
 TR161 Identifier Mapping Status  
 TR162 Algo HFT Error  
 TR163 Algo HFT Status  
 TR166 Identifier Mapping Final Error report  
 TR167 Non-Uniqueness Identifier  
 TR168 Non-Consistency Identifier  
 TR901 MiFID II Message Rate Report  
 TR902 Daily Order and Quote Transactions  
 TT132 Market Maker Protection  
 TT133 Trading Risk Events  
 TT135 Risk Event Report  
 TT136 Pre-trade Risk Control

## 6.267 **exchRat**

Description	This field indicates the exchange rate with the clearing house / Billing currency.
Format	numeric 16, 9

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Where used:

- CB042 Fee Per Executed Order
- CB142 Fee Per Executed Order T7 Boerse Frankfurt
- CB242 Specialist Service Fee Per Executed Order
- CB243 Specialist Service Fee XFS Per Executed Order
- CB250 Specialist Service Fee Overall Summary
- TC545 Daily TES Maintenance
- TC810 T7 Daily Trade Confirmation

### 6.268 execDate

Description This field contains the execution date.

Format DateFormat

Where used:

- PM900 Specialist Performance per Executed Order
- PM930 ITM Issuer Performance Per Executed Order

### 6.269 execDuration

Description This field displays the execution duration including the time a Stop order had potentially been triggerable, in seconds, with centiseconds as decimals.

Format numeric 7, 2

Where used:

- PM900 Specialist Performance per Executed Order
- PM930 ITM Issuer Performance Per Executed Order

### 6.270 execIdentifier

Description This field is used to identify the person or algorithm with the member of the trading venue who is responsible for the execution of the transaction resulting from the order or quote. This field contains the information of submitting trader for MIFID-II reporting requirement and refers to execution within firm.

Format alphanumeric 20

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Where used:

- RD185 Auto Approval Rule Status
- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TC810 T7 Daily Trade Confirmation
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE550 Open Order Detail
- TE590 CLIP Trading Indication
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary
- TE810 T7 Daily Trade Confirmation

## 6.271 execPrc

Description This field contains the order execution price, which may be different from the limit price provided by the participant. In case of SMP (Self-Match Prevention), this field contains the price level at which the self-match was prevented.

Format numeric signed 11, 5

Where used:

- PM900 Specialist Performance per Executed Order
- PM930 ITM Issuer Performance Per Executed Order
- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE547 TES Late Approval Report
- TE548 Daily Compression Maintenance
- TE590 CLIP Trading Indication
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches
- TE910 T7 Daily Trade Activity

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## 6.272 execQty

**Description** This field contains the order executed quantity, which is the matched quantity as a result of a trade.

**Format** numeric 13, 4

**Where used:** CB242 Specialist Service Fee Per Executed Order  
 CB243 Specialist Service Fee XFS Per Executed Order  
 TC540 Daily Order Maintenance  
 TC545 Daily TES Maintenance  
 TC550 Open Order Detail  
 TC810 T7 Daily Trade Confirmation  
 TC910 T7 Daily Match Step Activity  
 TE540 Daily Order Maintenance  
 TE545 Daily TES Maintenance  
 TE546 Daily Basket TES Maintenance  
 TE547 TES Late Approval Report  
 TE548 Daily Compression Maintenance  
 TE550 Open Order Detail  
 TE590 CLIP Trading Indication  
 TE810 T7 Daily Trade Confirmation  
 TE910 T7 Daily Trade Activity

## 6.273 execQualifier

**Description** Execution qualifier field is required to distinguish between human/natural persons {National\_ID} and Algos {Algo ID}.

**Format** alphanumeric 7

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
24	Human	Entered by human/natural person
22	Algo	Entered by Algorithm

**Where used:** RD185 Auto Approval Rule Status  
 TC540 Daily Order Maintenance  
 TC545 Daily TES Maintenance  
 TC550 Open Order Detail  
 TC600 Xetra EnLight Maintenance  
 TC610 Xetra EnLight Best Execution Summary  
 TC810 T7 Daily Trade Confirmation

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TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE546 Daily Basket TES Maintenance  
TE550 Open Order Detail  
TE590 CLIP Trading Indication  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary  
TE810 T7 Daily Trade Confirmation

### 6.274 execTime

Description	This field contains the time provided by the Exchange when the TES trade is executed.
Format	TimeFormat18
Where used:	TC545 Daily TES Maintenance TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance TE548 Daily Compression Maintenance

### 6.275 execTimeStamp

Description	This field displays the execution time stamp.
Format	TimeFormat
Where used:	PM900 Specialist Performance per Executed Order PM930 ITM Issuer Performance Per Executed Order

### 6.276 exerStylTyp

Description	This field indicates the exercise style of the option, which determines when the option can be exercised by the option holder.
Format	alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
A		American
E		European

Where used: TA113 Complex and Flexible Instrument Definition

### 6.277 expDat

Description This field contains the expiration date of the contract.

Format DateFormat

Where used: TA114 Variance Futures Parameter  
TA115 Total Return Futures Parameters

### 6.278 expiryDate

Description This field contains the expiration date of the order applied by the participant. The order remains valid until this date.

Format DateFormat

Where used: TC540 Daily Order Maintenance  
TC550 Open Order Detail  
TE540 Daily Order Maintenance  
TE550 Open Order Detail

### 6.279 expSettlDate

Description This field represents the Expiration Settlement Date, i.e. the Expiration Date of the contract plus the Business Day Offset.

Format DateFormat

Where used: TA115 Total Return Futures Parameters

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## 6.280 expToBeQuot

Description This field contains the number of expirations to be quoted as an obligation to a market maker program.

Format numeric 5

Where used: TD954 Stressed Market Conditions  
TD955 Building Block Liquidity Provider Measurement  
TD956 Basis Building Block Liquidity Provider  
TD957 Package Building Block Liquidity Provider Measurement and  
Advanced Designated Liquidity Provisioning  
TD981 Special Market Making Report  
TD982 Special Report French Equity Options

## 6.281 factDat

Description This field indicates the reporting business day.

Format DateFormat

Where used: TD954 Stressed Market Conditions  
TD955 Building Block Liquidity Provider Measurement  
TD956 Basis Building Block Liquidity Provider  
TD957 Package Building Block Liquidity Provider Measurement and  
Advanced Designated Liquidity Provisioning  
TD964 MTD Eurex EnLight Performance  
TD981 Special Market Making Report  
TD982 Special Report French Equity Options  
TD983 Regulatory Market Making MTD  
TE547 TES Late Approval Report

## 6.282 feeAdj

Description This field contains the fee adjustment type.

Format alphanumeric 40



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Where used: CB080 Monthly Fee and Rebate Statement

### 6.283 feeAmnt

Description This field contains the fee amount for the contract.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement  
CB150 Fee Overall Summary T7 Boerse Frankfurt

### 6.284 feeCrtDayAmnt

Description This field contains the current day's fees per type of fees.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary  
CB150 Fee Overall Summary T7 Boerse Frankfurt

### 6.285 feeCrtMthAmnt

Description This field contains the sum of Current Month's Fees.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

### 6.286 feeCrtMthBal

Description This field contains the fee current monthly balance.

Format numeric 15, 2

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Where used: CB060 Fee Statement  
CB160 Fee Statement T7 Boerse Frankfurt

### 6.287 feeEUR

Description This column is supposed to display the Excessive System Usage Fee in Euro.

Format numeric 7, 2

Where used: TR102 Excessive System Usage Report

### 6.288 feeFloor

Description This field displays the minimum number of free transactions per member on that day (can be increased by higher number of trades, see field "limit").

Format numeric 9

Where used: TL001 System Transaction Overview

### 6.289 feePRatio

Description This field displays the individual, daily member ratio.  
Calculated by: number of transactions divided by number of trades.  
Interpretation: if pRatio is smaller than ratio, then no Transaction Limit Fee will be incurred.

Format numeric 8

Where used: TL001 System Transaction Overview

### 6.290 feePrvDayAmnt

Description This field contains the current month's fees at previous day's value per fee type.

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Format numeric 15, 2

Where used: CB050 Fee Overall Summary  
CB150 Fee Overall Summary T7 Boerse Frankfurt

### 6.291 feePrvMthAmnt

Description This field contains the sum of previous month calculated fees.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary  
CB150 Fee Overall Summary T7 Boerse Frankfurt

### 6.292 feeRatio

Description This field displays the proportions which are applied for each market group (fixed by Deutsche Börse AG).

Format numeric 8

Where used: TL001 System Transaction Overview

### 6.293 feeTypCod

Description This field contains the Fee Type Code.

Format alphanumeric 3

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
703	703	OTC TRADE
708	708	MIDPOINT
710	710	ETFs ETCs PASS
715	715	DS Bonus
716	716	SP Bonus
717	717	SP Bonus PE
730	730	DAX
731	731	ETFs ETCs
732	732	OTHER INSTR
740	740	LEAN DAX
741	741	LEAN ETF ETCs
742	742	LEAN OTH INST
750	750	MUTUAL FUNDS
751	751	EQU CONT AUCTION
752	752	BONDS
753	753	BONDS SSF
770	770	ETI TEMP DAX
771	771	ETI TEMP ETFETC
780	780	PERF BASED REB
781	781	PERF BASED REB
785	785	DESI REFUND
786	786	REB NEW MEM
787	787	MINIMUM FEE
788	788	TL QUOTES FEE
789	789	TL INQ FEE
790	790	TL ORDER FEE
791	791	CONNECTION FEES
792	792	MANUAL FEE ADJ
793	793	LEAN REBATE
797	797	TOP ORDR CREDIT
798	798	TRAD SESS DISC
799	799	TOP+ ORD CREDIT
800	800	TAF ACT MAN F
801	801	OTC TRADES LIS
802	802	HIDDEN ORDR FEE
803	803	TAF ACT MAN V
804	804	XON UTIL FEE
805	805	MIDPNT LQTY CRT

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806	806	SMP
807	807	LPP REBATE
808	808	MM SMC REFUND
810	810	TES OFF BOOK
813	813	OTC TRD ENTRIES
81A	81A	SP SF EQ F
81B	81B	SP SF EQ V
81C	81C	SP REF TAF EQ F
81D	81D	SP REF TAF EQ V
81E	81E	SP REF TRF EQ F
81F	81F	SP REF TRF EQ V
81G	81G	ADD CCP EQ
81H	81H	ADD NONCCP EQ 1
81I	81I	ADD NONCCP EQ 2
81J	81J	ADD NONCCP EQ 3
81K	81K	ADD NONCCP EQ 4
82A	82A	TRF BON LIS F
82B	82B	TRF BON LIS V
82C	82C	TRF BON NPUB F
82D	82D	TRF BON NPUB V1
82E	82E	TRF BON NPUB V2
82F	82F	TRF BON PUB F
82G	82G	TRF BON PUB V
81L	81L	TRF EQ F
81M	81M	TRF EQ V
82H	82H	TAF BON F
82I	82I	LISTINGFEE XETR
82J	82J	TAF BON LIS V
82K	82K	TAF BON V
81N	81N	TAF EQ F
81O	81O	TAF EQ V
821	821	SP SF B NPUB F
822	822	SP SF B NPUB V1
823	823	SP SF B NPUB V2
824	824	SP SF B PUB F
825	825	SP SF B PUB V
82L	82L	SP TA B NPUB F
82M	82M	SP TA B NPUB V1
82N	82N	SP TA B NPUB V2
82O	82O	SP TA B PUB F

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Format                      alphanumeric 40

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OTC TRADE	OTC TRADE	Transaction prices per OTC trade entry
MIDPOINT	MIDPOINT	Transaction prices per executed order: Xetra MidPoint
ETF ETCs PASS	ETF ETCs PASS	Passive executions of an order in Exchange Traded Funds and Exchange Traded Commodities entered via the Proprietary Account (P)
DS Bonus	DS Bonus	DS Bonus
SP Bonus	SP Bonus	SP Bonus
SP Bonus PE	SP Bonus PE	SP Bonus PE
DAX	DAX	Transaction Fees for DAX Instruments Value-based price (other orders)
ETF ETCs	ETF ETCs	Transaction Fees for Exchange Traded Funds and Exchange Traded Commodities Value-based price (other orders)
OTHER INSTR	OTHER INSTR	Transaction Fees for Other Instruments Value-based price (other orders)
LEAN DAX	LEAN DAX	Transaction Fees for DAX Instruments Value-based price (Lean order)
LEAN ETF ETCs	LEAN ETF ETCs	Transaction Fees for Exchange Traded Funds and Exchange Traded Commodities Value-based price (Lean order)
LEAN OTH INST	LEAN OTH INST	Transaction Fees for Other Instruments Value-based price (Lean order)
MUTUAL FUNDS	MUTUAL FUNDS	Transaction Fees for Mutual Funds
EQU CONT AUCT	EQU CONT AUCT	Transaction Fees for Equities in Continuous Auction Trading Model
BONDS	BONDS	Transaction Fees for Bonds
BONDS SSF	BONDS SSF	Specialist Service Fee for Bonds
ETI TEMP DAX	ETI TEMP DAX	ETI TEMP DAX
ETI TEMP ETFETC	ETI TEMP ETFETC	ETI TEMP ETFETC
PERF BASED REB	PERF BASED REB	Performance Based Rebate for Specialists
PERF BASED REB	PERF BASED REB	Performance Based Rebate for Specialists
DESI REFUND	DESI REFUND	Designated Sponsor Refund for trades of a Designated Sponsor
REB NEW MEM	REB NEW MEM	Rebate for new Xetra Member
MINIMUM FEE	MINIMUM FEE	Minimum transaction fees per month. Only the difference between minimum amount and the reached transaction fees is charged.
TL QUOTES FEE	TL QUOTES FEE	Transaction Limit Fee for Quotes (Excessive Usage)
TL INQ FEE	TL INQ FEE	Transaction Limit Fee for Inquiries (Excessive Usage)



		Usage)
TL ORDER FEE	TL ORDER FEE	Transaction Limit Fee for Orders (Excessive Usage)
CONNECTION FEES	CONNECTION FEES	Fees for connections to the Xetra system
MANUAL FEE ADJ	MANUAL FEE ADJ	Each kind of manual fee adjustments entered into the SAP system via SEG
LEAN REBATE	LEAN REBATE	Rebate for Lean order trades
TOP ORDR CREDIT	TOP ORDR CREDIT	TOP order credit
TRAD SESS DISC	TRAD SESS DISC	Trading Session Discount
TOP+ ORD CREDIT	TOP+ ORD CREDIT	TOP+ order credit
TAF ACT MAN F	TAF ACT MAN F	XETRA TRANSACTION FEE ACTIVELY MAN.FUNDS FIX
OTC TRADES LIS	OTC TRADES LIS	XETRA OTC TRADES LISTING
HIDDEN ORDR FEE	HIDDEN ORDR FEE	Transaction Fees for Hidden Orders
TAF ACT MAN V	TAF ACT MAN V	XETRA TRANSACTION FEE ACTIVELY MAN.FUNDS VAR
XON UTIL FEE	XON UTIL FEE	XFRA System Utilization Fee
MIDPNT LQTY CRT	MIDPNT LQTY CRT	Credit for Midpoint Liquidity Provider
SMP	SMP	Self Match Prevention
LPP REBATE	LPP REBATE	Liquidity Provider Program Rebate
MM SMC REFUND	MM SMC REFUND	Market Maker Stress Market Conditions Refund
TES OFF BOOK	TES OFF BOOK	Trade Entry Service Off Book
OTC TRD ENTRIES	OTC TRD ENTRIES	OTC Trade Entries XETR
SP SF EQ F	SP SF EQ F	Specialist Service Fee perf. EQUIT fix
SP SF EQ V	SP SF EQ V	Specialist Service Fee perf. EQUIT var
SP REF TAF EQ F	SP REF TAF EQ F	SP Refund Perf Transaction Fee EQUIT fix
SP REF TAF EQ V	SP REF TAF EQ V	SP Refund Perf Transaction Fee EQUIT var
SP REF TRF EQ F	SP REF TRF EQ F	SP Refund Perf Trading Fee EQUIT fix
SP REF TRF EQ V	SP REF TRF EQ V	SP Refund Perf Trading Fee EQUIT var
ADD CCP EQ	ADD CCP EQ	SP Bonus CCP eligible EQUIT
ADD NONCCP EQ 1	ADD NONCCP EQ 1	SP Bonus non CCP-coll safe custody EQUIT
ADD NONCCP EQ 2	ADD NONCCP EQ 2	SP Bonus non CCP-US & Euroland CSC EQUIT
ADD NONCCP EQ 3	ADD NONCCP EQ 3	SP Bonus non CCP-individ safe cust EQUIT
ADD NONCCP EQ 4	ADD NONCCP EQ 4	SP Bonus nonCCP-non-coll safe cust EQUIT
TRF BON LIS F	TRF BON LIS F	XETRA TRADING FEE BOND LISTING fix
TRF BON LIS V	TRF BON LIS V	XETRA TRADING FEE BOND LISTING var
TRF BON NPUB F	TRF BON NPUB F	XETRA TRADING FEE BOND NPUB fix
TRF BON NPUB V1	TRF BON NPUB V1	XETRA TRADING FEE BOND NPUB NZAC var
TRF BON NPUB V2	TRF BON NPUB V2	XETRA TRADING FEE BOND NPUB ZAC var

TRF BON PUB F	TRF BON PUB F	XETRA TRADING FEE BOND PUB fix
TRF BON PUB V	TRF BON PUB V	XETRA TRADING FEE BOND PUB var
TRF EQ F	TRF EQ F	XETRA TRADING FEE EQUIT fix
TRF EQ V	TRF EQ V	XETRA TRADING FEE EQUIT var
TAF BON F	TAF BON F	XETRA TRANSACTION FEE BOND fix
TAF BON LIS F	TAF BON LIS F	XETRA TRANSACTION FEE BOND LISTING fix
TAF BON LIS V	TAF BON LIS V	XETRA TRANSACTION FEE BOND LISTING var
TAF BON V	TAF BON V	XETRA TRANSACTION FEE BOND var
TAF EQ F	TAF EQ F	XETRA TRANSACTION FEE EQUIT fix
TAF EQ V	TAF EQ V	XETRA TRANSACTION FEE EQUIT var
SP SF B NPUB F	SP SF B NPUB F	SSF perf. BOND NPUB fix
SP SF B NPUB V1	SP SF B NPUB V1	SSF perf. BOND NPUB NZAC var
SP SF B NPUB V2	SP SF B NPUB V2	SSF perf. BOND NPUB ZAC var
SP SF B PUB F	SP SF B PUB F	SSF perf. BOND PUB fix
SP SF B PUB V	SP SF B PUB V	SSF perf. BOND PUB var
SP TA B NPUB F	SP TA B NPUB F	SP Refund Perf TAF BOND NPUB fix
SP TA B NPUB V1	SP TA B NPUB V1	SP Refund Perf TAF BOND NPUB NZAC var
SP TA B NPUB V2	SP TA B NPUB V2	SP Refund Perf TAF BOND NPUB ZAC var
SP TA B PUB F	SP TA B PUB F	SP Refund Perf TAF BOND PUB fix
SP TA B PUB V	SP TA B PUB V	SP Refund Perf TAF BOND PUB var
SP TR B NPUB F	SP TR B NPUB F	SP Refund Perf Trading Fee BOND NPUB fix
SP TR B NPUB V1	SP TR B NPUB V1	SP Refund Perf TF BOND NPUB NZAC var
SP TR B NPUB V2	SP TR B NPUB V2	SP Refund Perf TF BOND NPUB ZAC var
SP TR B PUB F	SP TR B PUB F	SP Refund Perf TF BOND PUB fix
SP TR B PUB V	SP TR B PUB V	SP Refund Perf TF BOND PUB var
AD CCP BON	AD CCP BON	SP Bonus CCP eligible BOND
ADD BON NONCCP1	ADD BON NONCCP1	SP Bonus non CCP -coll safe custody BOND
ADD BON NONCCP2	ADD BON NONCCP2	SP Bonus non CCP -US & Euroland CSC BOND
ADD BON NONCCP3	ADD BON NONCCP3	SP Bonus non CCP -individ safe cust BOND
ADD BON NONCCP4	ADD BON NONCCP4	SP Bonus non CCP-non-coll safe cust BOND
TRADING FEE PRED II EQUIT LIST FIX	TRADING FEE PRED II EQUIT LIST FIX	TRADING FEE PRED II EQUIT LIST FIX
TRADING FEE PRED II EQUIT LIST VAR	TRADING FEE PRED II EQUIT LIST VAR	TRADING FEE PRED II EQUIT LIST VAR
TRADING FEE PRED II EQUIT LIST FIX	TRADING FEE PRED II EQUIT LIST FIX	TRADING FEE PRED II EQUIT LIST FIX
TRADING FEE PRED II EQUIT LIST VAR	TRADING FEE PRED II EQUIT LIST VAR	TRADING FEE PRED II EQUIT LIST VAR

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Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB080 Monthly Fee and Rebate Statement
- CB150 Fee Overall Summary T7 Boerse Frankfurt
- CB160 Fee Statement T7 Boerse Frankfurt

### 6.296 feeYtdAmnt

Description: This field contains the Fee Year To Date Amount. Current year's calculated fees at previous month's value per fee type (does not include fees from deleted clearing relationships).

Format: numeric 15, 2

Where used:

- CB050 Fee Overall Summary
- CB150 Fee Overall Summary T7 Boerse Frankfurt

### 6.297 finalMissing

Description: This field contains the count of missing short codes of the field "ClientID", "Execution Decision" and "Investment Decision" of day t, which were neither decrypted with a long code on trading day t nor t+1 eob.

Format: numeric 12

Where used:

- TR166 Identifier Mapping Final Error report

### 6.298 finalMissingMtd

Description: This field contains a month-to-date percentage of missing short codes of the field "ClientID", "Execution Decision" and "Investment Decision" of day t, which were neither decrypted with a long code on the trading day t nor t+1 eob. This MTD figure is calculated as sum of all "final missings after t+1" and divided by the sum of all "used short codes of days t".

Format: numeric 5, 2

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Where used: TR166 Identifier Mapping Final Error report

### 6.299 finalMissingPerc

Description This field contains the percentage of missing short codes of the field "ClientID", "Execution Decision" and "Investment Decision" of day t, which were neither decrypted with a long code on trading day t nor t+1 eob.

Format numeric 5, 2

Where used: TR166 Identifier Mapping Final Error report

### 6.300 finalUnderlying

Description This field represents the Final Underlying Price, which is used for the final trading to clearing trade price conversion in Total Return Futures. It is equal to the current day's underlying close price.

Format numeric signed 12, 8

Where used: TA115 Total Return Futures Parameters

### 6.301 firmOtrNo

Description This field displays the value of the daily order to trade ratio (OTR) based on numbers.

Format numeric 15, 4

Where used: TR101 MiFID II OTR Report

### 6.302 firmOtrVol

Description This field displays the value of the daily order to trade ratio (OTR) based on volumes.

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Format                      numeric 15, 4

Where used:                TR101 MiFID II OTR Report

### **6.303    fixClOrdId**

Description                This field contains the FIX client order id.

Format                      alphanumeric 20

Where used:                TC540 Daily Order Maintenance  
TC550 Open Order Detail

### **6.304    fixedRat**

Description                This field contains the textual specification for the rate of interest applicable on the fixed leg of the swap/exchange trade.

Format                      alphanumeric 32

Where used:                TE545 Daily TES Maintenance

### **6.305    fixFee**

Description                This field contains the fix fee.

Format                      numeric signed 15, 2

Where used:                CB142 Fee Per Executed Order T7 Boerse Frankfurt  
CB162 Monthly Specialist Refund  
CB242 Specialist Service Fee Per Executed Order  
CB243 Specialist Service Fee XFS Per Executed Order

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### 6.306 fixLfCOrdId

Description	This field contains the FIX LF client order id.
Format	alphanumeric 20
Where used:	TC540 Daily Order Maintenance TC550 Open Order Detail

### 6.307 fixRefFee

Description	This field contains the refund TRF fix.
Format	numeric signed 15, 2
Where used:	CB162 Monthly Specialist Refund

### 6.308 flexAcctInfo

Description	This field contains the flexible account information entered by members as free format text in order to segregate their clients positions.
Format	alphanumeric 32
Where used:	RD185 Auto Approval Rule Status TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance TE550 Open Order Detail TE590 CLIP Trading Indication TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary

### 6.309 floor

Description	This field contains month floor which is used to calculate volume component.
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Format                      numeric 12

Where used:                TR102 Excessive System Usage Report  
TR104 Eurex Daily ESU Parameter

### 6.310 floorNo

Description                This field provides the different floors of the number based OTR for regular members and market makers.

Format                      numeric 1

Where used:                TR101 MiFID II OTR Report

### 6.311 floorType

Description                This field indicates whether member was qualified for MM Base, possible values are "MM Floor. / .non-MM Floor".

Format                      alphanumeric 12

Where used:                TR102 Excessive System Usage Report

### 6.312 floorVol

Description                This field displays the different floors of the volume based OTR for regular members and market makers.  
NB: For regulatory reasons, this field name contains "Vol" although it is not a Volume.

Format                      numeric 7

Where used:                TR101 MiFID II OTR Report

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### 6.313 flxCntrSynProdId

Description	This field contains a synthetical product ID for flexible contracts. It is derived from regular product ID by configuring it according to the settlement type and exercise type.
Format	alphanumeric 4
Where used:	TA113 Complex and Flexible Instrument Definition

### 6.314 flxOptCntrExerPrc

Description	This field contains the flexible option contract exercise price, which is defined by the participant. It is the price at which the underlying will be received or delivered when the contract is exercised.
Format	numeric 11, 5
Where used:	TA113 Complex and Flexible Instrument Definition

### 6.315 freeText1

Description	This field contains the text entered by the participant.
Format	alphanumeric 12
Where used:	RD135 Trade Enrichment Rule Status RD185 Auto Approval Rule Status TC545 Daily TES Maintenance TC600 Xetra EnLight Maintenance TC610 Xetra EnLight Best Execution Summary TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance TE550 Open Order Detail TE590 CLIP Trading Indication TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary TR160 Identifier Mapping Error



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### 6.316 freeText2

Description This field contains the text entered by the participant.

Format alphanumeric 12

Where used:

- RD135 Trade Enrichment Rule Status
- RD185 Auto Approval Rule Status
- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TC810 T7 Daily Trade Confirmation
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE550 Open Order Detail
- TE590 CLIP Trading Indication
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary
- TR160 Identifier Mapping Error

### 6.317 freeText3

Description This field contains the text entered by the participant.

Format alphanumeric 12

Where used:

- RD135 Trade Enrichment Rule Status
- RD185 Auto Approval Rule Status
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE550 Open Order Detail
- TE590 CLIP Trading Indication
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary
- TR160 Identifier Mapping Error

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### 6.318 freeText4

Description This field contains the text entered by the participant. This field displays the content of the memberInternalOrderNumber.

Format alphanumeric 16

Where used:  
RD135 Trade Enrichment Rule Status  
RD185 Auto Approval Rule Status  
TC545 Daily TES Maintenance  
TC600 Xetra EnLight Maintenance  
TC610 Xetra EnLight Best Execution Summary  
TR160 Identifier Mapping Error

### 6.319 fulfCovTimInd

Description This field indicates whether quotes are provided for the minimum coverage time required as per the market maker package obligations.

Format alphanumeric 3

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
YES		Yes
NO		No

Where used:  
TD955 Building Block Liquidity Provider Measurement  
TD956 Basis Building Block Liquidity Provider  
TD957 Package Building Block Liquidity Provider Measurement and  
Advanced Designated Liquidity Provisioning  
TD981 Special Market Making Report

### 6.320 fulfilled

Description Fulfillment Indicator

Format alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	NO	
1	YES	
Where used:	TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance	

### 6.321 fulfilmentExplanation

Description This field provides information about the fulfilment (or missing fulfilment) on complex instrument level and is only used by TD943.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	NO_QUOTE_REQ_RESP	No Quote Request Response
2	QR_RSP_TIME_FULF	Quote Request Response Time Fulfilled
3	QR_HLD_TIME_FULF	Quote Request Holding Time Fulfilled
4	QR_HLD_TIME_FAIL	Quote Request Holding Time Failed
5	QR_RSP_TIME_FAIL	Quote Request Response Time Failed

Where used: TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance

### 6.322 fulfPackEqInd

Description This field indicates whether the market maker package requirement for the minimum number of equity products is fulfilled.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
Y		Yes
N		No

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Where used: TD955 Building Block Liquidity Provider Measurement  
TD957 Package Building Block Liquidity Provider Measurement and  
Advanced Designated Liquidity Provisioning

### 6.323 fulfPackIdxInd

Description This field indicates whether the market maker package requirement for the minimum number of quotes on index based option products is fulfilled.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
Y		Yes
N		No

Where used: TD955 Building Block Liquidity Provider Measurement  
TD957 Package Building Block Liquidity Provider Measurement and  
Advanced Designated Liquidity Provisioning

### 6.324 fulfQuoReqViolPct

Description This field indicates whether the total valid quotes request violation percentage is less than or equal to the monthly allowed violation percentage.

Format alphanumeric 3

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
YES		Yes
NO		No

Where used: TD955 Building Block Liquidity Provider Measurement  
TD956 Basis Building Block Liquidity Provider  
TD957 Package Building Block Liquidity Provider Measurement and  
Advanced Designated Liquidity Provisioning

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### 6.325 fulfSizeCovInd

Description This field indicates whether quotes are provided for the minimum coverage time required as per the market maker package obligations, where the larger size requirement is fulfilled. Valid Values: YES and NO

Format alphanumeric 3

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
YES		Yes
NO		No

Where used: TD955 Building Block Liquidity Provider Measurement

### 6.326 fulfSmcCovrdTimeInd

Description This field indicates whether for this product the SMC Covered Time is greater than or equal to the SMC Required Time (mtd). Valid Values: YES and NO

Format alphanumeric 3

Where used: TD954 Stressed Market Conditions

### 6.327 fulfSpreadCovInd

Description This field indicates whether quotes are provided for the minimum coverage time required as per the market maker package obligations, where the tighter spread requirement is fulfilled. Valid Values: YES and NO

Format alphanumeric 3

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
YES		Yes
NO		No

Where used: TD955 Building Block Liquidity Provider Measurement

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### 6.328 fulfViolInd

Description This field indicates whether the sum of violations is less or equal to the maximum number of tolerated violation days.

Format alphanumeric 3

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
YES		Yes
NO		No

Where used: TD956 Basis Building Block Liquidity Provider  
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning

### 6.329 fulfVolInd

Description This field indicates whether the sum of market maker volume is greater than or equal to the required monthly volume.

Format alphanumeric 3

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
YES		Yes
NO		No

Where used: TD956 Basis Building Block Liquidity Provider  
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning

### 6.330 fundingDays

Description This field represents the Funding Days calculated as the calendar day difference between the current and the previous Day Settlement date.

Format numeric 2

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Where used: TA115 Total Return Futures Parameters

### 6.331 fundingRate

Description This field represents the Funding Rate entered on that business day and used for the Daily Funding calculation, i.e. the periodic or the overnight interest rate determined on the previous evening.

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

### 6.332 futureQty

Description This field contains the new future quantity provided by the responder.

Format numeric 13, 4

Where used: TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### 6.333 goodQuoReqResp

Description This field contains the good quote request responses, which is the unadjusted number of good answered quote requests provided by the member as obligatory to a market maker agreement with Eurex.

Format numeric 10

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance

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### 6.334 **graceFactor**

Description This field contains a Grace Factor which allows Market Makers with Quote Performance lower than the Market Maker performance requirement to be eligible for the Market Maker Floor.

Format numeric 5, 4

Where used: TR102 Excessive System Usage Report  
TR104 Eurex Daily ESU Parameter

### 6.335 **graceFactorCnt**

Description Grace Factor which allows Market Makers with Quote Performance lower than the Market Maker performance requirement to be eligible for the Market Maker Floor for the transaction based OTR.

Format numeric 5, 4

Where used: TR100 Order to Trade Ratio Report  
TR103 Eurex Daily OTR Parameter

### 6.336 **graceFactorVol**

Description Grace Factor which allows Market Makers with Quote Performance lower than the Market Maker performance requirement to be eligible for the Market Maker Floor for the volume based OTR. NB: For regulatory reasons, this field name contains Vol although it is not a Volume.

Format numeric 5, 4

Where used: TR100 Order to Trade Ratio Report  
TR103 Eurex Daily OTR Parameter

### 6.337 **halfMtdDays**

Description This field contains half of the total trading days till date



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Format numeric 2

Where used: TD983 Regulatory Market Making MTD

### 6.338 hdgTyp

Description This field indicates the hedge type used in the off-book trade.

Format alphanumeric 3

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
DUR		Duration Hedge
PF		Price Factor Hedge
PFC		Price Factor Hedge
NOM		Nominal Hedge

Where used: TE545 Daily TES Maintenance

### 6.339 headroom

Description This field contains available headroom before the excessive limit is reached.

Format numeric 5, 4

Where used: TR102 Excessive System Usage Report

### 6.340 highPrc

Description This field contains the higher price since start of trading.

Format numeric signed 11, 5

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Where used: TC910 T7 Daily Match Step Activity  
TE910 T7 Daily Trade Activity

### 6.341 **inactivated**

Description This field contains the information of the order inactive/active status

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0		Active
1	I	Inactive

Where used: TC540 Daily Order Maintenance  
TE540 Daily Order Maintenance

### 6.342 **incomingOrderIndicator**

Description This field indicates how a CLIP order is processed in the matching.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	CLIP_INCOMING	The CLIP trade side is processed as CLIP incoming (client) order in the matching
2	CLIP_RESTING	The CLIP trade side is processed as CLIP resting (proprietary) order in the matching
3	CLIP_TOLERABLE	The CLIP trade side is processed as CLIP tolerable proprietary order in the matching

Where used: TE590 CLIP Trading Indication

### 6.343 **initDispQty**

Description This field indicates the quantity of iceberg order displayed to the market.

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Format numeric 13, 4

Where used: TC540 Daily Order Maintenance  
TC550 Open Order Detail

### 6.344 initiatingUser

Description This field indicates the login name of the initiating user who entered the TES trade.

Format alphanumeric 11

Where used: RD185 Auto Approval Rule Status

### 6.345 instBusDate

Description This field represents the Business date on which the following TRF Instrument Parameters apply.

Format DateFormat

Where used: TA115 Total Return Futures Parameters

### 6.346 instManual

Description This field indicates when some manual entries overwrite the variance futures instrument parameters.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False - Automatic Calculation
1	T	True - Manual Update

Where used: TA114 Variance Futures Parameter

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### 6.347 instNam

Description This field contains the instrument long name.

Format alphanumeric 30

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
- PM900 Specialist Performance per Executed Order
- PM920 ITM Issuer Fulfillment Instrument Level
- PM930 ITM Issuer Performance Per Executed Order
- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TD965 Specialist State Change
- TE535 Cross and Quote Requests
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE547 TES Late Approval Report
- TE548 Daily Compression Maintenance
- TE550 Open Order Detail
- TE590 CLIP Trading Indication
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches
- TE910 T7 Daily Trade Activity
- TR101 MiFID II OTR Report
- TR901 MiFID II Message Rate Report

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### 6.348 instrChgTim

Description	This field displays the instrument change time.
Format	TimeFormat
Where used:	TD965 Specialist State Change

### 6.349 instrumentId

Description	This field contains the unique security ID of the T7 system for instruments, as published in the reference data, used e.g. in the communication with the customers in the ETI interface.
Format	numeric 20
Where used:	<p>PM010 Performance Report Equities Regulated Market Maker</p> <p>PM020 Performance Report ETFs &amp; ETPs Regulated Market Maker</p> <p>PM100 Performance Report Equities Designated Sponsor</p> <p>PM200 Performance Report ETFs and ETPs Designated Sponsor</p> <p>PM300 Compliance Report Equities Designated Sponsor</p> <p>PM400 Compliance Report ETFs &amp; ETPs Designated Sponsor</p> <p>PM500 Rating Report Equities Designated Sponsor</p> <p>PM600 Individual Rating Report Equities Designated Sponsor</p> <p>PM810 Individual Issuer-Designated Sponsor Report ETFs &amp; ETPs</p> <p>PM820 Individual Designated Sponsor-Issuer Report ETFs &amp; ETPs</p> <p>PM900 Specialist Performance per Executed Order</p> <p>PM920 ITM Issuer Fulfillment Instrument Level</p> <p>PM930 ITM Issuer Performance Per Executed Order</p> <p>TA113 Complex and Flexible Instrument Definition</p> <p>TA114 Variance Futures Parameter</p> <p>TA115 Total Return Futures Parameters</p> <p>TA116 Decay Split Table</p> <p>TC230 Cross and Quote Requests</p> <p>TC540 Daily Order Maintenance</p> <p>TC545 Daily TES Maintenance</p> <p>TC550 Open Order Detail</p> <p>TC600 Xetra EnLight Maintenance</p> <p>TC610 Xetra EnLight Best Execution Summary</p> <p>TC810 T7 Daily Trade Confirmation</p> <p>TC812 T7 Daily Prevented Self-Matches</p> <p>TC910 T7 Daily Match Step Activity</p> <p>TE535 Cross and Quote Requests</p> <p>TE540 Daily Order Maintenance</p>

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TE545 Daily TES Maintenance  
 TE546 Daily Basket TES Maintenance  
 TE547 TES Late Approval Report  
 TE548 Daily Compression Maintenance  
 TE550 Open Order Detail  
 TE590 CLIP Trading Indication  
 TE600 Eurex EnLight Maintenance  
 TE610 Eurex EnLight Best Execution Summary  
 TE810 T7 Daily Trade Confirmation  
 TE812 Daily Prevented Self-Matches  
 TE910 T7 Daily Trade Activity  
 TE930 T7 Daily Trade Statistics

### 6.350 instrumentMnemonic

Description	<p>This field contains an alternate identification of the instrument. In the cash market, it contains an abbreviation of the instrument's long name, which will remain constant. In the derivatives market, it contains the functional identification of the instrument, which may change in exceptional circumstances. These include among others - Corporate Actions, which change the contained strike price or changes of the Trading Calendar, which might change the contained contract date.</p>
Format	alphanumeric 40
Where used:	<p>       CB042 Fee Per Executed Order        CB050 Fee Overall Summary        CB060 Fee Statement        CB062 Designated Sponsor Refund        CB068 Transaction Overview        CB142 Fee Per Executed Order T7 Boerse Frankfurt        CB150 Fee Overall Summary T7 Boerse Frankfurt        CB160 Fee Statement T7 Boerse Frankfurt        CB162 Monthly Specialist Refund        CB242 Specialist Service Fee Per Executed Order        CB243 Specialist Service Fee XFS Per Executed Order        CB250 Specialist Service Fee Overall Summary        CB253 Specialist Service Fee XFS Overall Summary        CB260 Specialist Service Fee Statement        CB263 Specialist Service Fee XFS Statement        PM010 Performance Report Equities Regulated Market Maker        PM020 Performance Report ETFs &amp; ETPs Regulated Market Maker        PM100 Performance Report Equities Designated Sponsor        PM200 Performance Report ETFs and ETPs Designated Sponsor        PM300 Compliance Report Equities Designated Sponsor     </p>

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PM400 Compliance Report ETFs & ETPs Designated Sponsor  
 PM500 Rating Report Equities Designated Sponsor  
 PM600 Individual Rating Report Equities Designated Sponsor  
 PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
 PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs  
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 PM930 ITM Issuer Performance Per Executed Order  
 TA113 Complex and Flexible Instrument Definition  
 TA114 Variance Futures Parameter  
 TA115 Total Return Futures Parameters  
 TA116 Decay Split Table  
 TC230 Cross and Quote Requests  
 TC540 Daily Order Maintenance  
 TC545 Daily TES Maintenance  
 TC550 Open Order Detail  
 TC600 Xetra EnLight Maintenance  
 TC610 Xetra EnLight Best Execution Summary  
 TC810 T7 Daily Trade Confirmation  
 TC812 T7 Daily Prevented Self-Matches  
 TC910 T7 Daily Match Step Activity  
 TD943 Daily Strategy Building Block Liquidity Provider Quote Request  
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 TD963 Daily Eurex EnLight RFQ Fulfillment - detailed  
 TD965 Specialist State Change  
 TE535 Cross and Quote Requests  
 TE540 Daily Order Maintenance  
 TE545 Daily TES Maintenance  
 TE546 Daily Basket TES Maintenance  
 TE547 TES Late Approval Report  
 TE548 Daily Compression Maintenance  
 TE550 Open Order Detail  
 TE590 CLIP Trading Indication  
 TE600 Eurex EnLight Maintenance  
 TE610 Eurex EnLight Best Execution Summary  
 TE810 T7 Daily Trade Confirmation  
 TE812 Daily Prevented Self-Matches  
 TE910 T7 Daily Trade Activity  
 TE930 T7 Daily Trade Statistics

### 6.351 instrumentSubType

Description This field describes the type of the strategy. An up-to-date list will be provided in the System Documentation on the Eurex Homepage.

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Format                      alphanumeric 7

Where used:                TA113 Complex and Flexible Instrument Definition  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary  
TE810 T7 Daily Trade Confirmation

### 6.352 instrumentType

Description                This field contains the instrument type code.

Format                      alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	SIMPLE	Simple Instrument
2	O-STRAT	Standard Option Strategy (Derivatives specific)
3	O-NS-STR	Non-Standard Option Strategy (Derivatives specific)
4	VOLA-STR	Volatility Strategy (Derivatives specific)
5	F-SPREAD	Futures Spread (Derivatives specific)
6	IPS	Inter Product Spread (Derivatives specific)
7	F-STRAT	Standard Futures Strategy (Derivatives specific)
8	PCK-BNDL	Pack and Bundle (Derivatives specific)
9	STRIP	Strip (Derivatives specific)
F	FLEXIBLE	Flexible Instrument (Derivatives specific)

Where used:                PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker  
PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor  
PM300 Compliance Report Equities Designated Sponsor  
PM400 Compliance Report ETFs & ETPs Designated Sponsor  
PM500 Rating Report Equities Designated Sponsor  
PM600 Individual Rating Report Equities Designated Sponsor  
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs  
PM900 Specialist Performance per Executed Order  
PM920 ITM Issuer Fulfillment Instrument Level  
PM930 ITM Issuer Performance Per Executed Order  
RD185 Auto Approval Rule Status  
TA113 Complex and Flexible Instrument Definition



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 TC540 Daily Order Maintenance  
 TC545 Daily TES Maintenance  
 TC550 Open Order Detail  
 TC600 Xetra EnLight Maintenance  
 TC610 Xetra EnLight Best Execution Summary  
 TC810 T7 Daily Trade Confirmation  
 TC812 T7 Daily Prevented Self-Matches  
 TC910 T7 Daily Match Step Activity  
 TD963 Daily Eurex EnLight RFQ Fulfillment - detailed  
 TE535 Cross and Quote Requests  
 TE540 Daily Order Maintenance  
 TE545 Daily TES Maintenance  
 TE546 Daily Basket TES Maintenance  
 TE547 TES Late Approval Report  
 TE548 Daily Compression Maintenance  
 TE550 Open Order Detail  
 TE590 CLIP Trading Indication  
 TE600 Eurex EnLight Maintenance  
 TE610 Eurex EnLight Best Execution Summary  
 TE810 T7 Daily Trade Confirmation  
 TE812 Daily Prevented Self-Matches  
 TE910 T7 Daily Trade Activity

### 6.353 **instrWithoutPriceAbsoluteDly**

Description	This field displays the daily absolute number of instruments without price (no trade, no PWT quote).
Format	numeric 9
Where used:	PM910 ITM Issuer Fulfillment Aggregated

### 6.354 **instrWithoutPriceAbsoluteMtd**

Description	This field displays the month-to-date absolute number of instruments without price (no trade, no PWT quote).
Format	numeric 9

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Where used: PM910 ITM Issuer Fulfillment Aggregated

### 6.355 instrWithoutPricePercentageDly

Description This field displays the daily percentage rate of instruments without price (no trade, no PWT quote).

Format numeric 5, 2

Where used: PM910 ITM Issuer Fulfillment Aggregated

### 6.356 instrWithoutPricePercentageMtd

Description This field displays the month-to-date percentage rate of instruments without price (no trade, no PWT quote).

Format numeric 5, 2

Where used: PM910 ITM Issuer Fulfillment Aggregated

### 6.357 instState

Description This field contains the instrument state.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	CLSD	Closed
2	REST	Restricted
3	BOOK	Book
4	CONT	Continuous
5	AUCT	Auction
6	FREZ	Freeze
7	PREC	Pre-Call

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Where used: TD965 Specialist State Change

### 6.358 instTradDat

Description This field indicates the trading date of the variance futures instrument parameters.

Format DateFormat

Where used: TA114 Variance Futures Parameter

### 6.359 investIdentifier

Description This field is used to identify the person or the algorithm within the member or participant of the trading venue who is responsible for the investment decision. Its content is encoded by the members on request entry using a numeric short code.

Format alphanumeric 20

Where used: RD185 Auto Approval Rule Status  
TC540 Daily Order Maintenance  
TC545 Daily TES Maintenance  
TC550 Open Order Detail  
TC600 Xetra EnLight Maintenance  
TC610 Xetra EnLight Best Execution Summary  
TC810 T7 Daily Trade Confirmation  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE546 Daily Basket TES Maintenance  
TE550 Open Order Detail  
TE590 CLIP Trading Indication  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary  
TE810 T7 Daily Trade Confirmation

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### 6.360 investQualifier

Description This field is required to distinguish between human/natural persons {National\_ID} and Algos {Algo ID}

Format alphanumeric 7

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
24	Human	Entered by human/natural person
22	Algo	Entered by Algorithm

Where used:

- RD185 Auto Approval Rule Status
- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TC810 T7 Daily Trade Confirmation
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE550 Open Order Detail
- TE590 CLIP Trading Indication
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary
- TE810 T7 Daily Trade Confirmation

### 6.361 isBroker

Description This field indicates when the TES trade is entered by a broker, i.e. when the initiating user is not an approving trader.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False - The TES trade is not a broker trade
1	T	True - The TES trade is a broker trade

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Where used: TC545 Daily TES Maintenance  
TE545 Daily TES Maintenance  
TE546 Daily Basket TES Maintenance

### 6.362 isDisclosed

Description This field indicates when the TES trade is published or not intraday.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False
1	T	True

Where used: TE545 Daily TES Maintenance  
TE546 Daily Basket TES Maintenance  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary  
TE910 T7 Daily Trade Activity

### 6.363 isinCod

Description This field contains the International Security Identification Number (ISIN) of the product. On some reports it can alternatively contain the kind of collateral, eg. CASH, CLAIM AMNT or SECU.

Format alphanumeric 12

Where used: CB042 Fee Per Executed Order  
CB050 Fee Overall Summary  
CB060 Fee Statement  
CB062 Designated Sponsor Refund  
CB142 Fee Per Executed Order T7 Boerse Frankfurt  
CB150 Fee Overall Summary T7 Boerse Frankfurt  
CB160 Fee Statement T7 Boerse Frankfurt  
CB162 Monthly Specialist Refund  
CB242 Specialist Service Fee Per Executed Order  
CB243 Specialist Service Fee XFS Per Executed Order  
CB250 Specialist Service Fee Overall Summary  
CB253 Specialist Service Fee XFS Overall Summary

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CB260 Specialist Service Fee Statement  
 CB263 Specialist Service Fee XFS Statement  
 PM010 Performance Report Equities Regulated Market Maker  
 PM020 Performance Report ETFs & ETPs Regulated Market Maker  
 PM100 Performance Report Equities Designated Sponsor  
 PM200 Performance Report ETFs and ETPs Designated Sponsor  
 PM300 Compliance Report Equities Designated Sponsor  
 PM400 Compliance Report ETFs & ETPs Designated Sponsor  
 PM500 Rating Report Equities Designated Sponsor  
 PM600 Individual Rating Report Equities Designated Sponsor  
 PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
 PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs  
 PM900 Specialist Performance per Executed Order  
 PM920 ITM Issuer Fulfillment Instrument Level  
 PM930 ITM Issuer Performance Per Executed Order  
 RC100 Capital Adjustment Series Report  
 TC540 Daily Order Maintenance  
 TC545 Daily TES Maintenance  
 TC550 Open Order Detail  
 TC600 Xetra EnLight Maintenance  
 TC610 Xetra EnLight Best Execution Summary  
 TC810 T7 Daily Trade Confirmation  
 TC812 T7 Daily Prevented Self-Matches  
 TC910 T7 Daily Match Step Activity  
 TD930 Daily Trade Statistics  
 TD965 Specialist State Change  
 TE535 Cross and Quote Requests  
 TE540 Daily Order Maintenance  
 TE545 Daily TES Maintenance  
 TE546 Daily Basket TES Maintenance  
 TE547 TES Late Approval Report  
 TE548 Daily Compression Maintenance  
 TE550 Open Order Detail  
 TE590 CLIP Trading Indication  
 TE810 T7 Daily Trade Confirmation  
 TE812 Daily Prevented Self-Matches  
 TE910 T7 Daily Trade Activity  
 TR101 MiFID II OTR Report  
 TR901 MiFID II Message Rate Report

### 6.364 isOnBook

Description	The field denotes if an uploaded TES trade is marked as on-book.
Format	alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	The TES trade is not marked as on-book
1	T	The TES trade is marked as on-book

Where used: TE545 Daily TES Maintenance

### **6.365 issuerIdCod**

Description This fields contains the Issuer..

Format alphanumeric 5

Where used: PM900 Specialist Performance per Executed Order  
PM930 ITM Issuer Performance Per Executed Order

### **6.366 isUSFlg**

Description This field contains the information whether a user is US located.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	F	False - is not located in the US
2	T	True - is located in the US

Where used: RD115 User Profile Status

### **6.367 item**

Description List number of deal from list of all deals struck on this deal date (day)

Format numeric 6

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Where used: TC610 Xetra EnLight Best Execution Summary  
TE610 Eurex EnLight Best Execution Summary

### 6.368 kindOfDepo

Description This field contains the kind of depository.

Format alphanumeric 3

Where used: CB062 Designated Sponsor Refund  
CB162 Monthly Specialist Refund  
TC810 T7 Daily Trade Confirmation

### 6.369 lastNegotiatedPrc

Description This field contains the Last Negotiated Price and shown to the respondent based on the corresponding Show Last Negotiated Price Flag and Show Last Negotiated PriceQty Flag.

Format numeric signed 11, 5

Where used: TE600 Eurex EnLight Maintenance

### 6.370 lastNegotiatedQty

Description This field contains the Last Negotiated Quantity and shown to the respondent based on the corresponding Show Last Negotiated PriceQty Flag.

Format numeric 13, 4

Where used: TE600 Eurex EnLight Maintenance



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### 6.371 lateralityIndicator

**Description** This field indicates whether a CLIP trading indication involves the client broker and the proprietary broker of a CLIP trading indication are identical (unilateral) or are two different parties (bilateral).

**Format** alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	UNILATERAL	Client broker and proprietary broker are identical
2	BILATERAL	Client broker and proprietary broker are two different parties

**Where used:** TE590 CLIP Trading Indication

### 6.372 leadParticipant

**Description** This fields indicates the name of the lead participant of an investment firm.

**Format** alphanumeric 5

**Where used:** TR101 MiFID II OTR Report  
TR901 MiFID II Message Rate Report

### 6.373 leadPartLngName

**Description** This fields indicates the long name of the lead participant.

**Format** alphanumeric 40

**Where used:** TR101 MiFID II OTR Report  
TR901 MiFID II Message Rate Report

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### 6.374 legexecPrc

Description	This field defines leg price of the instrument which is provided with the TES trade request
Format	numeric signed 11, 5
Where used:	TE545 Daily TES Maintenance

### 6.375 legExecQty

Description	To be filled only for the initiator of the TES trade with the legQty field in the legPriceGrp of the BCTESTradeMessage.
Format	numeric 13, 4
Where used:	TE545 Daily TES Maintenance

### 6.376 level

Description	This field contains the level, which determines if the user is allowed to act on behalf of other users in his user group or business unit.
Format	alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	1	Trader
2	2	Head Trader
3	3	Supervisor

Where used:	RD115 User Profile Status
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### 6.377 limit

Description	This field displays the number of free transactions per member on that day. Calculated by: "ratio" * number of trades.
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Format numeric 9

Where used: TL001 System Transaction Overview

### 6.378 limitCnt

Description The respective maximum transaction based OTR threshold per product. Based on the quoting behaviour the member will be considered as a market maker with higher thresholds.

Format numeric 17, 4

Where used: TR100 Order to Trade Ratio Report

### 6.379 limitTypeCnt

Description The field indicates whether the member was qualified for MMThreshold for the transaction based OTR, possible values are "MM Threshold. /. Non-MM Threshold".

Format alphanumeric 16

Where used: TR100 Order to Trade Ratio Report

### 6.380 limitTypeVol

Description The field indicates whether the member was qualified for MMThreshold for the volume based OTR, possible values are "MQ Limit. /. non-MQ Limit". NB: For regulatory reasons, this field name contains Vol although it is not a Volume.

Format alphanumeric 16

Where used: TR100 Order to Trade Ratio Report

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### 6.381 limitVol

Description	The respective maximum volume based OTR threshold per product provided. Based on the quoting behaviour the member will be considered as a market maker with higher thresholds.
Format	numeric 17, 4
Where used:	TR100 Order to Trade Ratio Report

### 6.382 limOrdPr

Description	This field contains the order limit price, which is limit price provided by the participant.
Format	numeric signed 11, 5
Where used:	PM900 Specialist Performance per Executed Order PM930 ITM Issuer Performance Per Executed Order TC540 Daily Order Maintenance TC550 Open Order Detail TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches TE540 Daily Order Maintenance TE550 Open Order Detail TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

### 6.383 limType

Description	This field shows the type of transaction limit.
Format	alphanumeric 8

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
A	All	All
S	Standard	Standard
N	No Impact	No Market Data Impact

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Where used: CB069 Transaction Report  
TR102 Excessive System Usage Report  
TR104 Eurex Daily ESU Parameter

### 6.384 **limUsageCnt**

Description The usage of the limits, defined as the OTRno divided by ThresholdCount.

Format numeric 10, 4

Where used: TR100 Order to Trade Ratio Report

### 6.385 **limUsageVol**

Description The usage of the limits, defined as the OTRvol divided by ThresholdVol.

Format numeric 10, 4

Where used: TR100 Order to Trade Ratio Report

### 6.386 **liqClass**

Description This field displays the liquidity class of an equity.

Format numeric 1

Where used: PM100 Performance Report Equities Designated Sponsor

### 6.387 **liqClassMtd**

Description This field displays the liquidity class of an equity month-to-date.

Format numeric 1

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Where used: PM100 Performance Report Equities Designated Sponsor

### 6.388 liqProvActivity

**Description** This flag is used to indicate whether an order, quote or TES trade side is related to a liquidity provision activity, as defined under MiFID II. The provision of this flag is required for an order, quote or TES trade side to be counted towards meeting related market making obligations.

**Format** alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	FALSE
1	T	TRUE

**Where used:** RD185 Auto Approval Rule Status  
TC540 Daily Order Maintenance  
TC545 Daily TES Maintenance  
TC550 Open Order Detail  
TC600 Xetra EnLight Maintenance  
TC610 Xetra EnLight Best Execution Summary  
TC810 T7 Daily Trade Confirmation  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE546 Daily Basket TES Maintenance  
TE550 Open Order Detail  
TE590 CLIP Trading Indication  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary  
TE810 T7 Daily Trade Confirmation

### 6.389 logNam

**Description** This field indicates the login name of the user.

**Format** alphanumeric 11

**Where used:** RD115 User Profile Status

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### 6.390 longValue

Description	35 alphanumeric characters, containing the long value. The following content will be possible:-National ID maximum 35 alphanumeric characters, which is the national ID for natural persons-LEI 20 alphanumeric characters, which is the LEI for a legal entity-'AGGR' AGGR, if the short code ID belongs to various clients and therefore an individual identification is not possible-'PNAL' PNAL, if the short code belongs to a pending allocation.
Format	alphanumeric 35
Where used:	TR161 Identifier Mapping Status TR167 Non-Uniqueness Identifier TR168 Non-Consistency Identifier

### 6.391 lowPrc

Description	This field contains the lower price since start of trading.
Format	numeric signed 11, 5
Where used:	TC910 T7 Daily Match Step Activity TE910 T7 Daily Trade Activity

### 6.392 lstExchPrc

Description	This field contains the last valid price.
Format	numeric signed 11, 5
Where used:	TD930 Daily Trade Statistics

### 6.393 lstSetlmtPrc\_1

Description	This field contains the last settlement price.
Format	numeric 11, 5

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Where used: TE930 T7 Daily Trade Statistics

### 6.394 **lstTrdPrec**

Description This field contains the last trade price.

Format numeric signed 11, 5

Where used: TE930 T7 Daily Trade Statistics

### 6.395 **matchDeal**

Description This field contains match Deal ID - sequential number.

Format numeric 10

Where used: TC810 T7 Daily Trade Confirmation  
TE810 T7 Daily Trade Confirmation

### 6.396 **matchEvent**

Description This field contains match Event ID - sequential number.

Format numeric 10

Where used: TC810 T7 Daily Trade Confirmation  
TE590 CLIP Trading Indication  
TE810 T7 Daily Trade Confirmation

### 6.397 **matchInstCrossId**

Description This field contains the optional SMP-ID entered by the user and determines together with the business unit ID the context of the self-match prevention check.



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Format numeric 10

Where used: TC540 Daily Order Maintenance  
TC550 Open Order Detail  
TC812 T7 Daily Prevented Self-Matches  
TE540 Daily Order Maintenance  
TE550 Open Order Detail  
TE812 Daily Prevented Self-Matches

### 6.398 matchStep

Description This field contains match step ID - sequential number.

Format numeric 10

Where used: TC540 Daily Order Maintenance  
TC810 T7 Daily Trade Confirmation  
TC910 T7 Daily Match Step Activity  
TE590 CLIP Trading Indication  
TE810 T7 Daily Trade Confirmation  
TE910 T7 Daily Trade Activity

### 6.399 matchType

Description The point in the matching process at which the order was matched.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	INCOMING_ORDER	Auto-match incoming order
2	BOOK_INITIATING_ORDER	Auto-match resting order
3	AUCTION	Auction
4	UNCROSSING	Uncrossing
6	VDO_MIDPOINT	VDO Midpoint
7	CLIP_MATCH	CLIP Match with client order as incoming
8	CONTINUOUS_AUCTION	Continuous auction match events

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Where used: TC540 Daily Order Maintenance

#### 6.400 maxCalSprdQty

Description This field contains the maximum allowed future spread quantity for a trader in a given product.

Format numeric 13, 4

Where used: RD125 User Transaction Size Limit Status  
RD215 Clearing Member Defined TSL Status

#### 6.401 maxCalSprdQtyCM

Description This field contains the maximum standard TSL quantity for calendar spreads for a given TSL product group and business unit assigned by the clearing member.

Format numeric 13, 4

Where used: RD225 Trading Member Defined TSL Status

#### 6.402 maxCalSprdQtyETSL

Description This field contains the maximum exceptional TSL quantity for calendar spreads for a given product and user.

Format numeric 13, 4

Where used: RD225 Trading Member Defined TSL Status

#### 6.403 maxCalSprdQtyOld

Description This field contains the maximum TSL quantity for calendar spreads for a given product and user in relation to the old TSL regime.

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Format                      numeric 13, 4

Where used:                RD260 TSL Migration Status

#### **6.404    maxCalSprdQtySTSL**

Description                This field contains the maximum standard TSL quantity for calendar spreads for a given TSL product group and Trading Member.

Format                      numeric 13, 4

Where used:                RD225 Trading Member Defined TSL Status

#### **6.405    maxOrderQtyCM**

Description                This field contains the maximum standard TSL quantity for on-exchange regular orders for a given TSL product group and business unit assigned by the clearing member.

Format                      numeric 13, 4

Where used:                RD225 Trading Member Defined TSL Status

#### **6.406    maxOrderQtyETSL**

Description                This field contains the maximum exceptional TSL quantity for on-exchange regular orders for a given product and user.

Format                      numeric 13, 4

Where used:                RD225 Trading Member Defined TSL Status

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#### 6.407 maxOrderQtyOld

Description	This field contains the maximum TSL quantity for on-exchange regular orders for a given product and user in relation to the old TSL regime.
Format	numeric 13, 4
Where used:	RD260 TSL Migration Status

#### 6.408 maxOrderQtySTSL

Description	This field contains the maximum standard TSL quantity for on-exchange regular orders for a given TSL product group and Trading Member.
Format	numeric 13, 4
Where used:	RD225 Trading Member Defined TSL Status

#### 6.409 maxOrderValue

Description	This field define limit per order per user.
Format	numeric signed 18, 8
Where used:	RD115 User Profile Status

#### 6.410 maxOrdrQty

Description	This field contains the maximum quantity of regular order, which is allowed to the trader in the given product.
Format	numeric 13, 4
Where used:	RD115 User Profile Status RD125 User Transaction Size Limit Status RD215 Clearing Member Defined TSL Status

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#### 6.411 maxRatioMarket12M

Description	This field contains the max value across all ISIN/currency combinations of the daily report defined as transactions12Month/tradingSec12Month i.e. "ratioMarket12M".
Format	numeric 6, 2
Where used:	TR901 MiFID II Message Rate Report

#### 6.412 maxRatioMarketDate

Description	This field contains the max value across all ISIN/currency combinations of the daily report defined as noTransactionsDate/noSecDate, i.e. "ratioMarketDate".
Format	numeric 6, 2
Where used:	TR901 MiFID II Message Rate Report

#### 6.413 maxRatioMarketMtd

Description	This field contains the max value across all ISIN/currency combinations of the daily report defined as noTransactionsMTD/noSecMTD, i.e. "ratioMarketMtd".
Format	numeric 6, 2
Where used:	TR901 MiFID II Message Rate Report

#### 6.414 maxRatioNo

Description	This field contain the defined maximum ratio of the instrument group of the respective ISIN.
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Format numeric 9

Where used: TR101 MiFID II OTR Report

#### 6.415 maxRatioSingle12M

Description This field contains the maximum value per product of the daily report defined as transactions12M/tradingSec12M.

Format numeric 6, 2

Where used: TR902 Daily Order and Quote Transactions

#### 6.416 maxRatioSingleDate

Description This field contains the maximum value per product of the daily report defined as noTransactionsDate/noSecDate.

Format numeric 6, 2

Where used: TR902 Daily Order and Quote Transactions

#### 6.417 maxRatioSingleMtd

Description This field contains the maximum value per product of the daily report defined as noTransactionsMTD/noSecMTD.

Format numeric 6, 2

Where used: TR902 Daily Order and Quote Transactions

#### 6.418 maxRatioVol

Description This field contains the defined maximum ratio of the instrument group of the respective ISIN.

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NB: For regulatory reasons, this field name contains "Vol" although it is not a Volume.

Format numeric 10

Where used: TR101 MiFID II OTR Report

### 6.419 maxSpread

Description Maximal spread of quotes with bid price in the range of minimum tick size and upper bid price for this interval.

Format numeric 24, 5

Where used: TR105 Minimum Quotation Requirement

### 6.420 maxSpreadSMCIncrement

Description Maximum Spread SMC Increment.

Format numeric 24

Where used: TR105 Minimum Quotation Requirement

### 6.421 maxTESQty

Description This field indicates the maximum amount in the product currency that the member can trade while entering an off-book transaction.

Format numeric 13, 4

Where used: RD125 User Transaction Size Limit Status  
RD215 Clearing Member Defined TSL Status

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#### 6.422 maxTESQtyCM

Description	This field contains the maximum TSL quantity for TES trades for a given TSL product group and business unit assigned by the clearing member.
Format	numeric 13, 4
Where used:	RD225 Trading Member Defined TSL Status

#### 6.423 maxTESQtyETSL

Description	This field contains the maximum exceptional TSL quantity for TES trades for a given product and user.
Format	numeric 13, 4
Where used:	RD225 Trading Member Defined TSL Status

#### 6.424 maxTESQtyOld

Description	This field contains the maximum TSL quantity for TES trades for a given TSL product group and user in relation to the old TSL regime.
Format	numeric 13, 4
Where used:	RD260 TSL Migration Status

#### 6.425 maxTESQtySTSL

Description	This field contains the maximum standard TSL quantity for TES trades for a given TSL product group and user.
Format	numeric 13, 4
Where used:	RD225 Trading Member Defined TSL Status



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#### **6.426 maxTradeQty**

Description	This field contains the Auto approval rule can be applied if the TES trade side quantity is less than or equal to the value provided in this field. Relevant only for Derivatives Market.
Format	numeric 13, 4
Where used:	RD185 Auto Approval Rule Status

#### **6.427 maxTradeValue**

Description	This field specifies that the auto approval rule can be applied if the TES trade side value is less than or equal to the value provided in this field. Relevant only for Cash Market.
Format	numeric 13, 4
Where used:	RD185 Auto Approval Rule Status

#### **6.428 membCcpClgIdCod**

Description	This field indicates the CCP clearing member ID.
Format	alphanumeric 5
Where used:	TC810 T7 Daily Trade Confirmation

#### **6.429 membClgIdCod**

Description	This field indicates the general clearing member or direct clearing member.
Format	alphanumeric 5

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Where used:

- RD210 Clearing Member Defined TSL Maintenance
- RD215 Clearing Member Defined TSL Status
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TD954 Stressed Market Conditions
- TD955 Building Block Liquidity Provider Measurement
- TD956 Basis Building Block Liquidity Provider
- TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
- TD961 Daily Eurex EnLight LP Performance
- TD962 MTD Eurex EnLight LP Performance
- TD964 MTD Eurex EnLight Performance
- TD981 Special Market Making Report
- TD982 Special Report French Equity Options
- TD983 Regulatory Market Making MTD
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches
- TT135 Risk Event Report

### 6.430 membClgIdNam

Description This field contains the full name of clearing institution of the member.

Format alphanumeric 50

Where used:

- TD954 Stressed Market Conditions
- TD955 Building Block Liquidity Provider Measurement
- TD956 Basis Building Block Liquidity Provider
- TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
- TD961 Daily Eurex EnLight LP Performance
- TD962 MTD Eurex EnLight LP Performance
- TD964 MTD Eurex EnLight Performance
- TD981 Special Market Making Report
- TD982 Special Report French Equity Options
- TD983 Regulatory Market Making MTD

### 6.431 membExchIdCod

Description This field contains the exchange member.

Format alphanumeric 5

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Where used:

- RD210 Clearing Member Defined TSL Maintenance
- RD215 Clearing Member Defined TSL Status
- TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
- TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
- TD954 Stressed Market Conditions
- TD955 Building Block Liquidity Provider Measurement
- TD956 Basis Building Block Liquidity Provider
- TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
- TD961 Daily Eurex EnLight LP Performance
- TD962 MTD Eurex EnLight LP Performance
- TD963 Daily Eurex EnLight RFQ Fulfillment - detailed
- TD964 MTD Eurex EnLight Performance
- TD981 Special Market Making Report
- TD982 Special Report French Equity Options
- TD983 Regulatory Market Making MTD

### 6.432 **membExchIdNam**

Description This field indicates the name of the member institution, which describes a legal entity (here in the context of the exchange member).

Format alphanumeric 50

Where used:

- TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
- TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
- TD954 Stressed Market Conditions
- TD955 Building Block Liquidity Provider Measurement
- TD956 Basis Building Block Liquidity Provider
- TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
- TD961 Daily Eurex EnLight LP Performance
- TD962 MTD Eurex EnLight LP Performance
- TD963 Daily Eurex EnLight RFQ Fulfillment - detailed
- TD964 MTD Eurex EnLight Performance
- TD981 Special Market Making Report
- TD982 Special Report French Equity Options
- TD983 Regulatory Market Making MTD

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### 6.433 membExcIdCodSubm

Description	This field contains the exchange member ID of the submitter of a state change.
Format	alphanumeric 5
Where used:	TD965 Specialist State Change

### 6.434 membId

Description	This field contains the member ID.
Format	alphanumeric 5
Where used:	CB042 Fee Per Executed Order CB050 Fee Overall Summary CB060 Fee Statement CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report CB080 Monthly Fee and Rebate Statement CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt CB160 Fee Statement T7 Boerse Frankfurt CB162 Monthly Specialist Refund CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker PM100 Performance Report Equities Designated Sponsor PM200 Performance Report ETFs and ETPs Designated Sponsor PM300 Compliance Report Equities Designated Sponsor PM400 Compliance Report ETFs & ETPs Designated Sponsor PM500 Rating Report Equities Designated Sponsor PM600 Individual Rating Report Equities Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

PM900 Specialist Performance per Executed Order  
PM910 ITM Issuer Fulfillment Aggregated  
PM920 ITM Issuer Fulfillment Instrument Level  
PM930 ITM Issuer Performance Per Executed Order  
RC100 Capital Adjustment Series Report  
RD110 User Profile Maintenance  
RD115 User Profile Status  
RD120 User Transaction Size Limit Maintenance  
RD125 User Transaction Size Limit Status  
RD130 Trade Enrichment Rule Maintenance  
RD135 Trade Enrichment Rule Status  
RD180 Auto Approval Rule Maintenance  
RD185 Auto Approval Rule Status  
RD190 SRQS Respondent Assignment Maintenance  
RD195 SRQS Respondent Assignment Status  
RD205 SMP Group Status Report  
RD210 Clearing Member Defined TSL Maintenance  
RD215 Clearing Member Defined TSL Status  
RD220 Trading Member Defined TSL Maintenance  
RD225 Trading Member Defined TSL Status  
RD260 TSL Migration Status  
TA113 Complex and Flexible Instrument Definition  
TA114 Variance Futures Parameter  
TA115 Total Return Futures Parameters  
TA116 Decay Split Table  
TC230 Cross and Quote Requests  
TC540 Daily Order Maintenance  
TC545 Daily TES Maintenance  
TC550 Open Order Detail  
TC600 Xetra EnLight Maintenance  
TC610 Xetra EnLight Best Execution Summary  
TC810 T7 Daily Trade Confirmation  
TC812 T7 Daily Prevented Self-Matches  
TC910 T7 Daily Match Step Activity  
TD930 Daily Trade Statistics  
TD954 Stressed Market Conditions  
TD965 Specialist State Change  
TD983 Regulatory Market Making MTD  
TE535 Cross and Quote Requests  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE546 Daily Basket TES Maintenance  
TE547 TES Late Approval Report  
TE548 Daily Compression Maintenance  
TE550 Open Order Detail  
TE590 CLIP Trading Indication  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

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TE810 T7 Daily Trade Confirmation  
 TE812 Daily Prevented Self-Matches  
 TE910 T7 Daily Trade Activity  
 TE930 T7 Daily Trade Statistics  
 TL001 System Transaction Overview  
 TR100 Order to Trade Ratio Report  
 TR101 MiFID II OTR Report  
 TR102 Excessive System Usage Report  
 TR103 Eurex Daily OTR Parameter  
 TR104 Eurex Daily ESU Parameter  
 TR160 Identifier Mapping Error  
 TR161 Identifier Mapping Status  
 TR162 Algo HFT Error  
 TR163 Algo HFT Status  
 TR166 Identifier Mapping Final Error report  
 TR167 Non-Uniqueness Identifier  
 TR168 Non-Consistency Identifier  
 TR901 MiFID II Message Rate Report  
 TR902 Daily Order and Quote Transactions  
 TT132 Market Maker Protection  
 TT133 Trading Risk Events  
 TT135 Risk Event Report  
 TT136 Pre-trade Risk Control

### 6.435 memBLglNam

Description	This field contains the legal name of the member.
Format	alphanumeric 40
Where used:	CB042 Fee Per Executed Order CB050 Fee Overall Summary CB060 Fee Statement CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report CB080 Monthly Fee and Rebate Statement CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt CB160 Fee Statement T7 Boerse Frankfurt CB162 Monthly Specialist Refund CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary

CB260 Specialist Service Fee Statement  
CB263 Specialist Service Fee XFS Statement  
PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker  
PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor  
PM300 Compliance Report Equities Designated Sponsor  
PM400 Compliance Report ETFs & ETPs Designated Sponsor  
PM500 Rating Report Equities Designated Sponsor  
PM600 Individual Rating Report Equities Designated Sponsor  
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs  
PM900 Specialist Performance per Executed Order  
PM910 ITM Issuer Fulfillment Aggregated  
PM920 ITM Issuer Fulfillment Instrument Level  
PM930 ITM Issuer Performance Per Executed Order  
RC100 Capital Adjustment Series Report  
RD110 User Profile Maintenance  
RD115 User Profile Status  
RD120 User Transaction Size Limit Maintenance  
RD125 User Transaction Size Limit Status  
RD130 Trade Enrichment Rule Maintenance  
RD135 Trade Enrichment Rule Status  
RD180 Auto Approval Rule Maintenance  
RD185 Auto Approval Rule Status  
RD190 SRQS Respondent Assignment Maintenance  
RD195 SRQS Respondent Assignment Status  
RD205 SMP Group Status Report  
RD210 Clearing Member Defined TSL Maintenance  
RD215 Clearing Member Defined TSL Status  
RD220 Trading Member Defined TSL Maintenance  
RD225 Trading Member Defined TSL Status  
RD260 TSL Migration Status  
TA113 Complex and Flexible Instrument Definition  
TA114 Variance Futures Parameter  
TA115 Total Return Futures Parameters  
TA116 Decay Split Table  
TC230 Cross and Quote Requests  
TC540 Daily Order Maintenance  
TC545 Daily TES Maintenance  
TC550 Open Order Detail  
TC600 Xetra EnLight Maintenance  
TC610 Xetra EnLight Best Execution Summary  
TC810 T7 Daily Trade Confirmation  
TC812 T7 Daily Prevented Self-Matches  
TC910 T7 Daily Match Step Activity  
TD930 Daily Trade Statistics  
TD954 Stressed Market Conditions

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 TD983 Regulatory Market Making MTD  
 TE535 Cross and Quote Requests  
 TE540 Daily Order Maintenance  
 TE545 Daily TES Maintenance  
 TE546 Daily Basket TES Maintenance  
 TE547 TES Late Approval Report  
 TE548 Daily Compression Maintenance  
 TE550 Open Order Detail  
 TE590 CLIP Trading Indication  
 TE600 Eurex EnLight Maintenance  
 TE610 Eurex EnLight Best Execution Summary  
 TE810 T7 Daily Trade Confirmation  
 TE812 Daily Prevented Self-Matches  
 TE910 T7 Daily Trade Activity  
 TE930 T7 Daily Trade Statistics  
 TL001 System Transaction Overview  
 TR100 Order to Trade Ratio Report  
 TR101 MiFID II OTR Report  
 TR102 Excessive System Usage Report  
 TR103 Eurex Daily OTR Parameter  
 TR104 Eurex Daily ESU Parameter  
 TR160 Identifier Mapping Error  
 TR161 Identifier Mapping Status  
 TR162 Algo HFT Error  
 TR163 Algo HFT Status  
 TR166 Identifier Mapping Final Error report  
 TR167 Non-Uniqueness Identifier  
 TR168 Non-Consistency Identifier  
 TR901 MiFID II Message Rate Report  
 TR902 Daily Order and Quote Transactions  
 TT132 Market Maker Protection  
 TT133 Trading Risk Events  
 TT135 Risk Event Report  
 TT136 Pre-trade Risk Control

### 6.436 **membPrvDayServFeeAmnt**

Description	This field contains the previous day service fee amount of the member.
Format	numeric signed 15, 2
Where used:	CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary



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#### **6.437 membPrvMthServFeeAmnt**

Description	This field contains the previous month service fee amount of the member.
Format	numeric signed 15, 2
Where used:	CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary

#### **6.438 membYtdServFeeAmnt**

Description	This field contains the member yield service fee amount.
Format	numeric signed 15, 2
Where used:	CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary

#### **6.439 minimumSmcDuration**

Description	This field indicates the minimum duration of SMC per product and month.
Format	TimeFormat
Where used:	TD954 Stressed Market Conditions

#### **6.440 minimumSmcDurationFulInd**

Description	This field indicates whether for this product the actual SMC time is greater than or equal to the minimum threshold. Valid Values: YES and NO
Format	alphanumeric 3
Where used:	TD954 Stressed Market Conditions

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#### 6.441 **minimumValueCnt**

Description This field contains the correction term which corrects for cases where the number of trades is not sufficient for an reasonable transaction based OTR.

Format numeric 7

Where used: TR100 Order to Trade Ratio Report  
TR103 Eurex Daily OTR Parameter

#### 6.442 **minimumValueVol**

Description This field contains the correction term which corrects for cases where the trading volume is not sufficient for an reasonable volume based OTR .This field contains the correction term which corrects for cases where the trading volume is not sufficient for an reasonable volume based OTR .

Format numeric 11, 4

Where used: TR100 Order to Trade Ratio Report  
TR103 Eurex Daily OTR Parameter

#### 6.443 **minQuoteQtyTimePercentageDly**

Description This field displays the daily minimum quote quantity fulfillment over time in percentage.

Format numeric 5, 2

Where used: PM910 ITM Issuer Fulfillment Aggregated  
PM920 ITM Issuer Fulfillment Instrument Level

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#### 6.444 minQuoteQtyTimePercentageMtd

Description	This field displays the month-to-date minimum quote quantity fulfillment over time in percentage.
Format	numeric 5, 2
Where used:	PM910 ITM Issuer Fulfillment Aggregated PM920 ITM Issuer Fulfillment Instrument Level

#### 6.445 minQuoteSize

Description	Minimum quote size to be compared with the order quantity of the respective quote leg.
Format	numeric 15
Where used:	TR105 Minimum Quotation Requirement

#### 6.446 minQuoteSizeSMC

Description	Minimum quote size SMC.
Format	numeric 15
Where used:	TR105 Minimum Quotation Requirement

#### 6.447 mktGrpNam

Description	This field contains the market group name. This could either be a product assignment group or an entire market.
Format	alphanumeric 8

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Where used:

- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- CB162 Monthly Specialist Refund
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD120 User Transaction Size Limit Maintenance
- RD125 User Transaction Size Limit Status
- RD185 Auto Approval Rule Status
- TL001 System Transaction Overview
- TT133 Trading Risk Events

#### 6.448 mktUndlyPrc

Description This field contains the market underlying price which is used to calculate the intraday realised variance for Variance Futures.

Format numeric signed 11, 5

Where used: TE545 Daily TES Maintenance  
TE810 T7 Daily Trade Confirmation

#### 6.449 mmBase

Description This field contains Market Maker Base value on that day, which applies to the spread quality on this day

Format numeric 12

Where used: TR102 Excessive System Usage Report  
TR104 Eurex Daily ESU Parameter

#### 6.450 mmPackCod

Description This field contains the Market Maker Package on that trading day if applicable (depends on the product).

Format alphanumeric 5

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Where used: TR100 Order to Trade Ratio Report  
TR102 Excessive System Usage Report

### 6.451 mmpActivity

Description This field contains the activity information of market marker protection.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	ADD	Add
2	MOD	Modify
3	DEL	Delete
4	LOA	Load
5	CHK	Check
6	QUO	Quote

Where used: TT132 Market Maker Protection

### 6.452 mmpDelta

Description This field contains the market marker protection delta.

Format numeric 14, 4

Where used: TT132 Market Maker Protection

### 6.453 mmpPercent

Description This field contains the market marker protection percent.

Format numeric 10

Where used: TT132 Market Maker Protection

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#### 6.454 mmpReason

Description This field contains the mmp reason.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	MMPARA	Market Maker Parameter Update
2	INACTI	Quote Inactivation
3	REACTI	Quote Reactivation
4	MMPROT	Market Maker Protection

Where used: TT132 Market Maker Protection

#### 6.455 mmPrgrmCod

Description This field contains the information on the MM program on that trading day, if applicable

Format alphanumeric 4

Where used: TR100 Order to Trade Ratio Report  
TR102 Excessive System Usage Report

#### 6.456 mmpTimeWindow

Description This field contains the market marker protection time window.

Format numeric 10

Where used: TT132 Market Maker Protection

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### 6.457 mmpVega

Description	This field contains the market maker protection vega.
Format	numeric 14, 4
Where used:	TT132 Market Maker Protection

### 6.458 mmpVolume

Description	This field contains the market maker protection volume.
Format	numeric 14, 4
Where used:	TT132 Market Maker Protection

### 6.459 mmReq

Description	This field shows Market Maker requirement to be fulfilled on that trading day to be eligible for Market Maker fee structure for that Month.
Format	numeric 6, 4
Where used:	TR100 Order to Trade Ratio Report TR102 Excessive System Usage Report

### 6.460 mnthlyReq

Description	This field contains the monthly required violation percentage.
Format	numeric 6, 2
Where used:	TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance

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### 6.461 mnthToDate

Description	This field displays the accumulated transaction limit fees for each market group for the current month.
Format	numeric 11, 2
Where used:	TL001 System Transaction Overview

### 6.462 mqBaseFactorCnt

Description	This field contains the MQ base Factor depending on the spread quality for the transaction based Order to Trade Ratio (OTR).
Format	numeric 17, 4
Where used:	TR100 Order to Trade Ratio Report TR103 Eurex Daily OTR Parameter

### 6.463 mqBaseFactorVol

Description	This field contains the MQ base Factor depending on the spread quality for the volume based Order to Trade Ratio (OTR).
Format	numeric 17, 4
Where used:	TR100 Order to Trade Ratio Report TR103 Eurex Daily OTR Parameter

### 6.464 mrtyDat

Description	This field contains the maturity date of the traded bond.
Format	DateFormat
Where used:	TE545 Daily TES Maintenance



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#### **6.465 mtdDays**

Description This field contains the total trading days till date

Format numeric 2

Where used: TD964 MTD Eurex EnLight Performance  
 TD983 Regulatory Market Making MTD  
 TR100 Order to Trade Ratio Report

#### **6.466 mtdNoEquProdsFulfilPack**

Description This field contains the number of single products (e.g. equity options or futures) as part of the package which the members have fulfilled mtd.

Format numeric 5

Where used: TD955 Building Block Liquidity Provider Measurement

#### **6.467 mtdNoIdxProdsFulfilPack**

Description This field contains the number of index based products as part of the package which the members have fulfilled mtd.

Format numeric 5

Where used: TD955 Building Block Liquidity Provider Measurement

#### **6.468 mtdTesVol**

Description This field contains the monthly TES contract volume in the current month.

Format numeric 13, 4

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Where used: TE930 T7 Daily Trade Statistics

### 6.469 mtdTotVol

Description This field contains the monthly total contract volume in the current month.

Format numeric 13, 4

Where used: TD930 Daily Trade Statistics  
TE930 T7 Daily Trade Statistics

### 6.470 mthPackReqEq

Description This field contains the number of equity options that must be fulfilled within the market maker package. This is less or equal to the number of equity products within the package.

Format numeric 5

Where used: TD955 Building Block Liquidity Provider Measurement  
TD957 Package Building Block Liquidity Provider Measurement and  
Advanced Designated Liquidity Provisioning

### 6.471 mthPackReqIdx

Description This field contains the number of equity index options that must be fulfilled within the respective market maker program package in order to fulfill the whole package. This is less or equal to the number of index products within the package.

Format numeric 5

Where used: TD955 Building Block Liquidity Provider Measurement  
TD957 Package Building Block Liquidity Provider Measurement and  
Advanced Designated Liquidity Provisioning

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### 6.472 mthReqCovTim

Description	This field indicates the sum of the required time to be covered by good quotes and is equal to <i>sumReqTim</i> .
Format	TimeFormat
Where used:	TD955 Building Block Liquidity Provider Measurement TD956 Basis Building Block Liquidity Provider TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning TD981 Special Market Making Report TD982 Special Report French Equity Options

### 6.473 mthReqQuoReqViolP

Description	This field contains the required the violation percentage, based on the valid quote request violations in proportion to the valid quote requests in the respective market maker program/package that must not be exceeded.
Format	numeric 6, 2
Where used:	TD955 Building Block Liquidity Provider Measurement TD956 Basis Building Block Liquidity Provider TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning

### 6.474 mthReqViol

Description	This field contains the number of maximum tolerated days with violation and is equal to <i>nbrTolViolDays</i> .
Format	numeric 5
Where used:	TD956 Basis Building Block Liquidity Provider TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning

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### 6.475 mthReqVol

Description	This field contains the required monthly volume.
Format	numeric 13, 4
Where used:	TD956 Basis Building Block Liquidity Provider TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning

### 6.476 nationalIDCountryCode

Description	This field states the country code of the NationalID submitted by the member.
Format	alphanumeric 2
Where used:	TR161 Identifier Mapping Status TR167 Non-Uniqueness Identifier TR168 Non-Consistency Identifier

### 6.477 nationalIDPriority

Description	This field states the priority of the NationalID submitted by the member.
Format	alphanumeric 1
Where used:	TR161 Identifier Mapping Status TR167 Non-Uniqueness Identifier TR168 Non-Consistency Identifier

### 6.478 nbrEqOptToBeQuot

Description	This field contains the number of equity products on which the members have to place quotes as an obligation to a market maker program.
Format	numeric 5

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Where used: TD955 Building Block Liquidity Provider Measurement  
TD957 Package Building Block Liquidity Provider Measurement and  
Advanced Designated Liquidity Provisioning

#### 6.479 nbrExrPrcToBeQuot

Description This field contains the number of exercise price around the current underlying price, at which the member has to place quotes as an obligation to market maker program.

Format numeric 5

Where used: TD954 Stressed Market Conditions  
TD955 Building Block Liquidity Provider Measurement  
TD956 Basis Building Block Liquidity Provider  
TD957 Package Building Block Liquidity Provider Measurement and  
Advanced Designated Liquidity Provisioning  
TD981 Special Market Making Report  
TD982 Special Report French Equity Options

#### 6.480 nbrIdxOptToBeQuot

Description This field contains the number of index based products on which the members have to place quotes as an obligation to a market maker program.

Format numeric 5

Where used: TD955 Building Block Liquidity Provider Measurement  
TD957 Package Building Block Liquidity Provider Measurement and  
Advanced Designated Liquidity Provisioning

#### 6.481 nbrTolViolDays

Description This field contains the number of maximum tolerated days with violation in the market maker program.

Format numeric 5

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Where used: TD956 Basis Building Block Liquidity Provider  
 TD957 Package Building Block Liquidity Provider Measurement and  
 Advanced Designated Liquidity Provisioning

#### 6.482 **nettCoeff**

Description The Netting Coefficient will be a weight assigned to Future Spread quantities in the context of the Pre-Trade Risk functionality.

Format numeric 5, 4

Where used: TT136 Pre-trade Risk Control

#### 6.483 **newFuturePrc**

Description This field contains the calculated new future price based on the new reference price.

Format numeric signed 11, 5

Where used: TE600 Eurex EnLight Maintenance  
 TE610 Eurex EnLight Best Execution Summary

#### 6.484 **newOptionPrc**

Description This field contains the calculated new option price based on the new reference price.

Format numeric signed 11, 5

Where used: TE600 Eurex EnLight Maintenance  
 TE610 Eurex EnLight Best Execution Summary

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#### **6.485 newRefPrc**

Description This field contains the reference price provided by the responder.

Format numeric signed 11, 5

Where used: TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

#### **6.486 nextBusDate**

Description This field indicates the next business date of the product.

Format DateFormat

Where used: TA115 Total Return Futures Parameters

#### **6.487 nextTradDat**

Description This field indicates the next trading date of the product.

Format DateFormat

Where used: TA114 Variance Futures Parameter

#### **6.488 noFillReason**

Description This field provides the reason why the quote was not chosen for the deal.

Format alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	P	Price was not top of quote book.
2	R	Price was TOB, but Requester choose Random and quote side was not selected by the random algorithm.
3	M	The requester manually selected the quote side.

Where used: TC600 Xetra EnLight Maintenance

### **6.489 nomVal**

Description This field contains the nominal (face) value of the security.

Format numeric 13, 4

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt  
 CB162 Monthly Specialist Refund  
 CB242 Specialist Service Fee Per Executed Order  
 CB243 Specialist Service Fee XFS Per Executed Order  
 TE545 Daily TES Maintenance

### **6.490 noOfRespondents**

Description This field contains the number of respondents. It is shown to the respondents based on the show number of respondents flag.

Format numeric 9

Where used: TC600 Xetra EnLight Maintenance  
 TE600 Eurex EnLight Maintenance

### **6.491 noRmmInstrumentsFulfilled**

Description This field contains the number of instruments per product and day where the 50% coverage requirement is fulfilled for RMM measurement.

Format numeric 5



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Where used: TD983 Regulatory Market Making MTD

#### **6.492 noRmmMtdDaysFulfilled**

Description This field indicates the number of trading days (MTD) where the RMM requirement was fulfilled.

Format numeric 2

Where used: TD983 Regulatory Market Making MTD

#### **6.493 noSecDate**

Description This field contains the daily number of seconds an ISIN/currency combination (for Cash Market) or Product (for Derivatives Market) was available for trading on the respective reporting day.

Format numeric 6

Where used: TR901 MiFID II Message Rate Report  
TR902 Daily Order and Quote Transactions

#### **6.494 noSecMtd**

Description This field contains the month-to-date number of seconds an ISIN/currency combinatin (for Cash Markets) or Product (for Derivatives arkets) was available for trading on the respective reporting day.

Format numeric 7

Where used: TR901 MiFID II Message Rate Report  
TR902 Daily Order and Quote Transactions

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#### **6.495 noTransactionsDate**

Description This field contains the number of relevant order and quote messages per ISIN/currency combination (for Cash Market) or per Product (for Derivatives Market) each participant (member ID) sent to the exchange on the report date.

Format numeric 9

Where used: TR901 MiFID II Message Rate Report  
TR902 Daily Order and Quote Transactions

#### **6.496 noTransactionsDateIsin**

Description This new field sums up noTransactionDate over all participants/members of an investment firm in an ISIN/currency combination.

Format numeric 10

Where used: TR901 MiFID II Message Rate Report

#### **6.497 noTransactionsMtd**

Description This field contains the number of relevant order and quote messages for the report month per ISIN/currency combination (for Cash Markets) or per Product (for Derivatives Markets) for each participant send to the exchange.

Format numeric 10

Where used: TR901 MiFID II Message Rate Report  
TR902 Daily Order and Quote Transactions

#### **6.498 noTransactionsMtdIsin**

Description This field sums up noTransactionMtd over all participants/members of an investment firm in an ISIN/currency combination.

Format numeric 11

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Where used: TR901 MiFID II Message Rate Report

#### 6.499 numAU

Description This field displays the number of regular auctions (opening, intraday, and closing auctions) in one instrument on this trading day.

Format numeric 13

Where used: PM100 Performance Report Equities Designated Sponsor  
 PM200 Performance Report ETFs and ETPs Designated Sponsor  
 PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
 PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

#### 6.500 numAUMtd

Description This field displays the number of regular auctions (opening, intraday, and closing auctions) in one instrument month-to-date..

Format numeric 13

Where used: PM100 Performance Report Equities Designated Sponsor  
 PM200 Performance Report ETFs and ETPs Designated Sponsor  
 PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
 PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

#### 6.501 numAUQuoted

Description This field displays the number of quoted regular auctions (opening, intraday, and closing auctions) in one instrument on this trading day.

Format numeric 13

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Where used: PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor  
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.502 numAUQuotedMtd

Description This field displays the number of quoted regular auctions (opening, intraday, and closing auctions) in one instrument month-to-date.

Format numeric 13

Where used: PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor  
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.503 numberOfBuy

Description This field contains the number of traded buy orders.

Format numeric 9

Where used: TC910 T7 Daily Match Step Activity  
TE910 T7 Daily Trade Activity

### 6.504 numberOfLegs

Description This field contains the number of legs of the complex instrument (values 1 - 99).

Format numeric 2

Where used: TA113 Complex and Flexible Instrument Definition  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

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### 6.505 numberOfSell

Description This field contains the number of traded sell orders.

Format numeric 9

Where used: TC910 T7 Daily Match Step Activity  
TE910 T7 Daily Trade Activity

### 6.506 numbOfTa

Description This field displays the number of transactions on the respective day.

Format numeric 9

Where used: TL001 System Transaction Overview

### 6.507 numbOfTr

Description This field displays the number of trades on the respective day.

Format numeric 9

Where used: TL001 System Transaction Overview

### 6.508 numInstrumentsRequired

Description Number of Instruments required.

Format numeric 12

Where used: TR105 Minimum Quotation Requirement

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### 6.509 numOA

Description This field displays the number of opening auction in one instrument on this trading day.

Format numeric 13

Where used: PM100 Performance Report Equities Designated Sponsor  
 PM200 Performance Report ETFs and ETPs Designated Sponsor  
 PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
 PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.510 numOAMtd

Description This field displays the number of opening auctions in one instrument month-to-date.

Format numeric 13

Where used: PM100 Performance Report Equities Designated Sponsor  
 PM200 Performance Report ETFs and ETPs Designated Sponsor  
 PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
 PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.511 numOAQuoted

Description This field displays the number of quoted opening auction in one instrument on this trading day.

Format numeric 13

Where used: PM100 Performance Report Equities Designated Sponsor  
 PM200 Performance Report ETFs and ETPs Designated Sponsor  
 PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
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### 6.512 numOAQuotedMtd

Description This field displays the number of quoted opening auctions in one instrument month-to-date.

Format numeric 13

Where used: PM100 Performance Report Equities Designated Sponsor  
 PM200 Performance Report ETFs and ETPs Designated Sponsor  
 PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
 PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.513 numQuotDays

Description This field displays the number of quoting days in one instrument month-to-date.

Format numeric 13

Where used: PM010 Performance Report Equities Regulated Market Maker  
 PM020 Performance Report ETFs & ETPs Regulated Market Maker  
 PM100 Performance Report Equities Designated Sponsor  
 PM200 Performance Report ETFs and ETPs Designated Sponsor  
 PM300 Compliance Report Equities Designated Sponsor  
 PM400 Compliance Report ETFs & ETPs Designated Sponsor  
 PM500 Rating Report Equities Designated Sponsor  
 PM600 Individual Rating Report Equities Designated Sponsor  
 PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
 PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.514 numTradesDS

Description This field displays the number of trades in the M account during continuous trading, auctions, and volatility interruptions in one instrument on this trading day.

Format numeric 13

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Where used: PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor  
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.515 numTradesDSMtd

Description This field displays the number of trades in the M account during continuous trading, auctions, and volatility interruptions in one instrument month-to-date.

Format numeric 13

Where used: PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor  
PM500 Rating Report Equities Designated Sponsor  
PM600 Individual Rating Report Equities Designated Sponsor  
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.516 numTradesMM

Description This field displays the number of trades in the M account during continuous trading, auctions, and volatility interruptions in one instrument on this trading day.

Format numeric 13

Where used: PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker

### 6.517 numTradesMMMtd

Description This field displays the number of trades in the M account during continuous trading, auctions, and volatility interruptions in one instrument month-to-date.

Format numeric 13



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Where used: PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker

### 6.518 numTradesParticipant

Description This field shows the total number of trades of the Participant during continuous trading, auctions, and volatility interruptions in one instrument on this trading day.

Format numeric 13

Where used: PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker  
PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor

### 6.519 numTradesParticipantMtd

Description This field shows the total number of trades of the Participant during continuous trading, auctions, and volatility interruptions in one instrument month-to-date.

Format numeric 13

Where used: PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker  
PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor

### 6.520 numTradesSMC

Description This field shows the total number of trades during stressed market conditions in one instrument on this trading day.

Format numeric 13

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Where used: PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker

### 6.521 numTradesSMCMtd

Description This field shows the total number of trades during stressed market conditions in one instrument month-to-date.

Format numeric 13

Where used: PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker

### 6.522 numTrdDays

Description This field displays the number of trading days in one instrument month-to-date.

Format numeric 13

Where used: PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker  
PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor  
PM300 Compliance Report Equities Designated Sponsor  
PM400 Compliance Report ETFs & ETPs Designated Sponsor  
PM500 Rating Report Equities Designated Sponsor  
PM600 Individual Rating Report Equities Designated Sponsor  
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.523 numUnitsDS

Description This field displays the number of traded units in the M account during continuous trading, auctions, and volatility interruptions in one instrument on this trading day.

Format numeric 13

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Where used: PM100 Performance Report Equities Designated Sponsor  
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PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.524 numUnitsDSMtd

Description This field displays the number of traded units in the M account during continuous trading, auctions, and volatility interruptions in one instrument month-to-date.

Format numeric 13

Where used: PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor  
PM500 Rating Report Equities Designated Sponsor  
PM600 Individual Rating Report Equities Designated Sponsor  
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### 6.525 numUnitsMM

Description This field displays the number of traded units in the M account during continuous trading, auctions, and volatility interruptions in one instrument on this trading day.

Format numeric 13

Where used: PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker

### 6.526 numUnitsMMMtd

Description This field displays the number of traded units in the M account during continuous trading, auctions, and volatility interruptions in one instrument month-to-date.

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Format numeric 13

Where used: PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker

### 6.527 numUnitsParticipant

Description This field shows the total number of traded units of the Participant during continuous trading, auctions, and volatility interruptions in one instrument on this trading day.

Format numeric 13

Where used: PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker  
PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor

### 6.528 numUnitsParticipantMtd

Description This field shows the total number of traded units of the Participant during continuous trading, auctions, and volatility interruptions in one instrument month-to-date.

Format numeric 13

Where used: PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker  
PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor

### 6.529 numUnitsSMC

Description This field shows the total number of traded units during stressed market conditions in one instrument on this trading day.

Format numeric 13

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Where used: PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker

### 6.530 numUnitsSMCMtd

Description This field shows the total number of traded units during stressed market conditions in one instrument month-to-date.

Format numeric 13

Where used: PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker

### 6.531 numVola

Description This field displays the number of volatility interruptions in one instrument on this trading day.

Format numeric 13

Where used: PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor  
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.532 numVolaMtd

Description This field displays the number of volatility interruptions in one instrument month-to-date.

Format numeric 13

Where used: PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor  
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
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### 6.533 numVolaQuoted

Description This field displays the number of quoted volatility interruptions in one instrument on this trading day.

Format numeric 13

Where used: PM100 Performance Report Equities Designated Sponsor  
 PM200 Performance Report ETFs and ETPs Designated Sponsor  
 PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
 PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.534 numVolaQuotedMtd

Description This field displays the number of quoted volatility interruptions in one instrument month-to-date.

Format numeric 13

Where used: PM100 Performance Report Equities Designated Sponsor  
 PM200 Performance Report ETFs and ETPs Designated Sponsor  
 PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
 PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.535 offBookCmMaxCon

Description This field contains the off-book maximum Pre-Trade Risk Limit Consumption per business day per product of the Clearing Member defined Pre-Trade Risk Limits expressed in percent. It is filled, when the enableExtendedPTRLCon is true.

Format numeric 3

Where used: TT136 Pre-trade Risk Control

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### 6.536 offBookCmMaxConTim

Description	This field contains the time when the maximum percentage of the off-book Pre-Trade Risk Limit Consumption of the Clearing Member defined Pre-Trade Risk Limits occurred. It is filled, when the enableExtendedPTRLCon is true.
Format	TimeFormat
Where used:	TT136 Pre-trade Risk Control

### 6.537 offBookExchMaxCon

Description	This field contains the off-book maximum Pre-Trade Risk Limit Consumption per business day per product of the exchange defined Pre-Trade Risk Limits expressed in percent. It is filled, when the enableExtendedPTRLCon is true.
Format	numeric 3
Where used:	TT136 Pre-trade Risk Control

### 6.538 offBookExchMaxConTim

Description	This field contains the time when the maximum percentage of the off-book Pre-Trade Risk Limit Consumption of the exchange defined Pre-Trade Risk Limits occurred. It is filled, when the enableExtendedPTRLCon is true.
Format	TimeFormat
Where used:	TT136 Pre-trade Risk Control

### 6.539 offBookRiskGrpMaxCon

Description	This field contains the off-book maximum Pre-Trade Risk Limit Consumption per business day per product of the PTRL Risk Group defined Pre-Trade Risk Limits expressed in percent. It is filled, when the enableExtendedPTRLCon is true.
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Format numeric 3

Where used: TT136 Pre-trade Risk Control

### 6.540 offBookRiskGrpMaxConTim

Description This field contains the time when the maximum percentage of the off-book Pre-Trade Risk Limit Consumption of the PTRL Risk Group defined Pre-Trade Risk Limits occurred. It is filled, when the enableExtendedPTRLCon is true.

Format TimeFormat

Where used: TT136 Pre-trade Risk Control

### 6.541 offerPrc

Description This field contains the indicative Offer Price provided by the requester.

Format numeric signed 11, 5

Where used: TC600 Xetra EnLight Maintenance  
TC610 Xetra EnLight Best Execution Summary  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### 6.542 offerQty

Description This field contains the Top of Book Offer Quantity.

Format numeric 13, 4



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Where used: TC600 Xetra EnLight Maintenance  
TC610 Xetra EnLight Best Execution Summary  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### 6.543 omv

Description This field contains the order market value.

Format numeric signed 15, 3

Where used: CB162 Monthly Specialist Refund

### 6.544 onBookCmMaxCon

Description This field contains the on-book maximum Pre-Trade Risk Limit Consumption per business day per product of the Clearing Member defined Pre-Trade Risk Limits expressed in percent. It is filled, when the enableExtendedPTRLCon is true.

Format numeric 3

Where used: TT136 Pre-trade Risk Control

### 6.545 onBookCmMaxConTim

Description This field contains the time when the maximum percentage of the on-book Pre-Trade Risk Limit Consumption of the Clearing Member defined Pre-Trade Risk Limits occurred. It is filled, when the enableExtendedPTRLCon is true.

Format TimeFormat

Where used: TT136 Pre-trade Risk Control

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### 6.546 onBookExchMaxCon

Description	This field contains the on-book maximum Pre-Trade Risk Limit Consumption per business day per product of the exchange defined Pre-Trade Risk Limits expressed in percent. It is filled, when the enableExtendedPTRLCon is true.
Format	numeric 3
Where used:	TT136 Pre-trade Risk Control

### 6.547 onBookExchMaxConTim

Description	This field contains the time when the maximum percentage of the on-book Pre-Trade Risk Limit Consumption of the exchange defined Pre-Trade Risk Limits occurred. It is filled, when the enableExtendedPTRLCon is true.
Format	TimeFormat
Where used:	TT136 Pre-trade Risk Control

### 6.548 onBookRiskGrpMaxCon

Description	This field contains the on-book maximum Pre-Trade Risk Limit Consumption per business day per product of the PTRL Risk Group defined Pre-Trade Risk Limits expressed in percent. It is filled, when the enableExtendedPTRLCon is true.
Format	numeric 3
Where used:	TT136 Pre-trade Risk Control

### 6.549 onBookRiskGrpMaxConTim

Description	This field contains the time when the maximum percentage of the on-book Pre-Trade Risk Limit Consumption of the PTRL Risk Group defined Pre-Trade Risk Limits occurred. It is filled, when the enableExtendedPTRLCon is true.
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Format                      TimeFormat

Where used:                TT136 Pre-trade Risk Control

### **6.550    openBuyOrders**

Description                This field indicates total number of open buy orders.

Format                      numeric 9

Where used:                TC550 Open Order Detail  
TE550 Open Order Detail

### **6.551    openBuyVolume**

Description                This field indicates total (remaining) quantity of open buy orders.

Format                      numeric 13, 4

Where used:                TC550 Open Order Detail  
TE550 Open Order Detail

### **6.552    openQuantity**

Description                This field contains the remaining open quantity of a CLIP trade side. In case of a generated CLIP tolerable broker order this corresponds to the available but not executed quantity for a CLIP trade side at a match step.

Format                      numeric 13, 4

Where used:                TE590 CLIP Trading Indication

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### 6.553 openSellOrders

Description This field indicates total number of open sell orders.

Format numeric 9

Where used: TC550 Open Order Detail  
TE550 Open Order Detail

### 6.554 openSellVolume

Description This field indicates total (remaining) quantity of open sell orders.

Format numeric 13, 4

Where used: TC550 Open Order Detail  
TE550 Open Order Detail

### 6.555 opnClsCod

Description This field contains the open close flag, which indicates whether the transaction is placed to open a new position or to close an existing position or to rollover an existing position.

Format alphanumeric 1

Where used: RD135 Trade Enrichment Rule Status  
RD185 Auto Approval Rule Status  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE546 Daily Basket TES Maintenance  
TE550 Open Order Detail  
TE590 CLIP Trading Indication  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary  
TE810 T7 Daily Trade Confirmation

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### 6.556 **opnIntQty**

Description	Number of open positions in a futures or option contract which have not yet been closed out by an offsetting transaction.
Format	numeric 13, 4
Where used:	TE930 T7 Daily Trade Statistics

### 6.557 **opnPrec**

Description	This field contains the opening price on the current day.
Format	numeric signed 11, 5
Where used:	TD930 Daily Trade Statistics TE930 T7 Daily Trade Statistics

### 6.558 **optionQty**

Description	This field contains the option quantity of the deal provided by the responder.
Format	numeric 13, 4
Where used:	TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary

### 6.559 **optTrnIdNo**

Description	This field indicates the transaction number assigned by the exchange to uniquely identify the off-book transaction.
Format	alphanumeric 6
Where used:	TE545 Daily TES Maintenance

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### 6.560 optUsedQty

Description	This field indicates the traded quantity of the options block trade given in reference to be used for the Vola Trade.
Format	numeric 13, 4
Where used:	TE545 Daily TES Maintenance

### 6.561 orderedVol

Description	Total volume of orders and quotes per product per member.
Format	numeric 17, 4
Where used:	TR100 Order to Trade Ratio Report

### 6.562 ordersCnt

Description	Total number of orders and quotes per product per member.
Format	numeric 13
Where used:	CB069 Transaction Report TR100 Order to Trade Ratio Report

### 6.563 orderVol

Description	This field shows either n/a or a natural number indicating the ordered volume.
Format	alphanumeric 17
Where used:	CB042 Fee Per Executed Order CB060 Fee Statement CB069 Transaction Report CB142 Fee Per Executed Order T7 Boerse Frankfurt CB160 Fee Statement T7 Boerse Frankfurt

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CB242 Specialist Service Fee Per Executed Order  
CB243 Specialist Service Fee XFS Per Executed Order  
CB260 Specialist Service Fee Statement  
CB263 Specialist Service Fee XFS Statement

### 6.564 ordOriginFirm

Description This field contains external cooperation partner ID used in selected cooperation links such as with KRX.

Format alphanumeric 7

Where used: RD135 Trade Enrichment Rule Status  
RD185 Auto Approval Rule Status  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE546 Daily Basket TES Maintenance  
TE550 Open Order Detail  
TE590 CLIP Trading Indication  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### 6.565 ordMktVal

Description This field contains order market value.

Format numeric signed 14, 2

Where used: CB062 Designated Sponsor Refund  
CB142 Fee Per Executed Order T7 Boerse Frankfurt  
CB242 Specialist Service Fee Per Executed Order  
CB243 Specialist Service Fee XFS Per Executed Order

### 6.566 ordNo

Description This field indicates the order identification number assigned to an order by the exchange.

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Format                      alphanumeric 20

Where used:                CB042 Fee Per Executed Order  
 CB062 Designated Sponsor Refund  
 CB142 Fee Per Executed Order T7 Boerse Frankfurt  
 CB162 Monthly Specialist Refund  
 CB242 Specialist Service Fee Per Executed Order  
 CB243 Specialist Service Fee XFS Per Executed Order

### 6.567    **ordrPrtFilCod**

Description                This field contains order part fill code, which indicates whether an order was fully or partially executed.

Format                      alphanumeric 1

Where used:                TC540 Daily Order Maintenance  
 TC810 T7 Daily Trade Confirmation  
 TE810 T7 Daily Trade Confirmation

### 6.568    **ordrQty**

Description                This field contains the remaining order quantity of the transaction, which has not been executed yet.

Format                      numeric 13, 4

Where used:                TC540 Daily Order Maintenance  
 TC550 Open Order Detail  
 TE540 Daily Order Maintenance  
 TE550 Open Order Detail

### 6.569    **ordrQty1**

Description                This field contains the number of orders.

Format                      numeric 13



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Where used:

- CB060 Fee Statement
- CB068 Transaction Overview
- CB160 Fee Statement T7 Boerse Frankfurt
- CB260 Specialist Service Fee Statement
- CB263 Specialist Service Fee XFS Statement

### 6.570 **ordrTyp**

Description This field contains the order type.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	REG	Regular Order
2	STP	Stop Order
3	ICE	Iceberg Order (Cash specific)
4	OCO	One Cancels Other
5	QUO	Quote Side

Where used:

- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TE540 Daily Order Maintenance
- TE550 Open Order Detail
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches

### 6.571 **originCountryCode**

Description This field indicates the code of the country where the order has been entered, using the internationally accepted "origin country code" given by ISO-3166-1-alpha-2.

Format alphanumeric 2

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Where used:

- RD185 Auto Approval Rule Status
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE590 CLIP Trading Indication
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary

### **6.572 otrMktGrp**

Description This field displays market group of the OTR concept.

Format alphanumeric 30

Where used: TR101 MiFID II OTR Report

### **6.573 otrNo**

Description This field provides the value of the OTR based on numbers.

Format numeric 15, 4

Where used: TR100 Order to Trade Ratio Report

### **6.574 otrVol**

Description This field displays order to trade ratio month to date. NB: For regulatory reasons, this field name contains Vol although it is not a Volume.

Format numeric 15, 4

Where used: TR100 Order to Trade Ratio Report

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### 6.575 packCod

Description	This field contains the code of the market maker package to which the member has subscribed. A package is a collection of various products and minimum market maker obligations towards it.
Format	alphanumeric 10
Where used:	TD955 Building Block Liquidity Provider Measurement TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning TD982 Special Report French Equity Options

### 6.576 parentDeal

Description	This field contains the parent deal ID of a reversed deal - sequential number.
Format	numeric 10
Where used:	TC810 T7 Daily Trade Confirmation TE810 T7 Daily Trade Confirmation

### 6.577 participant

Description	This field indicates the name of the participant, which is a legal entity.
Format	alphanumeric 5
Where used:	CB042 Fee Per Executed Order CB050 Fee Overall Summary CB060 Fee Statement CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report CB080 Monthly Fee and Rebate Statement CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt CB160 Fee Statement T7 Boerse Frankfurt CB162 Monthly Specialist Refund CB242 Specialist Service Fee Per Executed Order

CB243 Specialist Service Fee XFS Per Executed Order  
CB250 Specialist Service Fee Overall Summary  
CB253 Specialist Service Fee XFS Overall Summary  
CB260 Specialist Service Fee Statement  
CB263 Specialist Service Fee XFS Statement  
PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker  
PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor  
PM300 Compliance Report Equities Designated Sponsor  
PM400 Compliance Report ETFs & ETPs Designated Sponsor  
PM500 Rating Report Equities Designated Sponsor  
PM600 Individual Rating Report Equities Designated Sponsor  
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs  
PM900 Specialist Performance per Executed Order  
PM910 ITM Issuer Fulfillment Aggregated  
PM920 ITM Issuer Fulfillment Instrument Level  
PM930 ITM Issuer Performance Per Executed Order  
RD110 User Profile Maintenance  
RD115 User Profile Status  
RD120 User Transaction Size Limit Maintenance  
RD125 User Transaction Size Limit Status  
RD130 Trade Enrichment Rule Maintenance  
RD135 Trade Enrichment Rule Status  
RD180 Auto Approval Rule Maintenance  
RD185 Auto Approval Rule Status  
RD190 SRQS Respondent Assignment Maintenance  
RD195 SRQS Respondent Assignment Status  
RD205 SMP Group Status Report  
RD220 Trading Member Defined TSL Maintenance  
RD225 Trading Member Defined TSL Status  
RD260 TSL Migration Status  
TC230 Cross and Quote Requests  
TC540 Daily Order Maintenance  
TC545 Daily TES Maintenance  
TC550 Open Order Detail  
TC600 Xetra EnLight Maintenance  
TC610 Xetra EnLight Best Execution Summary  
TC810 T7 Daily Trade Confirmation  
TC812 T7 Daily Prevented Self-Matches  
TD965 Specialist State Change  
TE535 Cross and Quote Requests  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE546 Daily Basket TES Maintenance  
TE547 TES Late Approval Report  
TE548 Daily Compression Maintenance

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TE550 Open Order Detail  
 TE590 CLIP Trading Indication  
 TE600 Eurex EnLight Maintenance  
 TE610 Eurex EnLight Best Execution Summary  
 TE810 T7 Daily Trade Confirmation  
 TE812 Daily Prevented Self-Matches  
 TL001 System Transaction Overview  
 TR100 Order to Trade Ratio Report  
 TR101 MiFID II OTR Report  
 TR102 Excessive System Usage Report  
 TR160 Identifier Mapping Error  
 TR161 Identifier Mapping Status  
 TR162 Algo HFT Error  
 TR163 Algo HFT Status  
 TR166 Identifier Mapping Final Error report  
 TR167 Non-Uniqueness Identifier  
 TR168 Non-Consistency Identifier  
 TR901 MiFID II Message Rate Report  
 TR902 Daily Order and Quote Transactions  
 TT132 Market Maker Protection  
 TT133 Trading Risk Events  
 TT135 Risk Event Report  
 TT136 Pre-trade Risk Control

### 6.578 **participRateAU**

Description	This field displays the participation rate in all regular auctions (opening, intraday, and closing auctions) in one instrument on this trading day.
Format	numeric 5, 2
Where used:	PM100 Performance Report Equities Designated Sponsor PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.579 **participRateAUMtd**

Description	This field displays the participation rate in all regular auctions (opening, intraday, and closing auctions) in one instrument month-to-date.
Format	numeric 5, 2

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Where used:

- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.580 **participRateOA**

Description This field displays the participation rate in the opening auction in one instrument on this trading day.

Format numeric 5, 2

Where used:

- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.581 **participRateOAMtd**

Description This field displays the participation rate in all opening auctions in one instrument month-to-date.

Format numeric 5, 2

Where used:

- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

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### 6.582 **participRateVola**

Description This field displays the participation rate in volatility interruptions in one instrument on this trading day.

Format numeric 5, 2

Where used: PM100 Performance Report Equities Designated Sponsor  
 PM200 Performance Report ETFs and ETPs Designated Sponsor  
 PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
 PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.583 **participRateVolaMtd**

Description This field displays the participation rate in volatility interruptions in one instrument month-to-date.

Format numeric 5, 2

Where used: PM100 Performance Report Equities Designated Sponsor  
 PM200 Performance Report ETFs and ETPs Designated Sponsor  
 PM300 Compliance Report Equities Designated Sponsor  
 PM400 Compliance Report ETFs & ETPs Designated Sponsor  
 PM500 Rating Report Equities Designated Sponsor  
 PM600 Individual Rating Report Equities Designated Sponsor  
 PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
 PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.584 **partLngName**

Description This field indicates long name of the participant.

Format alphanumeric 40

Where used: CB042 Fee Per Executed Order  
 CB050 Fee Overall Summary  
 CB060 Fee Statement  
 CB062 Designated Sponsor Refund  
 CB068 Transaction Overview  
 CB069 Transaction Report

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CB080 Monthly Fee and Rebate Statement  
 CB142 Fee Per Executed Order T7 Boerse Frankfurt  
 CB150 Fee Overall Summary T7 Boerse Frankfurt  
 CB160 Fee Statement T7 Boerse Frankfurt  
 CB162 Monthly Specialist Refund  
 CB242 Specialist Service Fee Per Executed Order  
 CB243 Specialist Service Fee XFS Per Executed Order  
 CB250 Specialist Service Fee Overall Summary  
 CB253 Specialist Service Fee XFS Overall Summary  
 CB260 Specialist Service Fee Statement  
 CB263 Specialist Service Fee XFS Statement  
 PM010 Performance Report Equities Regulated Market Maker  
 PM020 Performance Report ETFs & ETPs Regulated Market Maker  
 PM100 Performance Report Equities Designated Sponsor  
 PM200 Performance Report ETFs and ETPs Designated Sponsor  
 PM300 Compliance Report Equities Designated Sponsor  
 PM400 Compliance Report ETFs & ETPs Designated Sponsor  
 PM500 Rating Report Equities Designated Sponsor  
 PM600 Individual Rating Report Equities Designated Sponsor  
 PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
 PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs  
 PM900 Specialist Performance per Executed Order  
 PM910 ITM Issuer Fulfillment Aggregated  
 PM920 ITM Issuer Fulfillment Instrument Level  
 PM930 ITM Issuer Performance Per Executed Order  
 RD110 User Profile Maintenance  
 RD115 User Profile Status  
 RD120 User Transaction Size Limit Maintenance  
 RD125 User Transaction Size Limit Status  
 RD130 Trade Enrichment Rule Maintenance  
 RD135 Trade Enrichment Rule Status  
 RD180 Auto Approval Rule Maintenance  
 RD185 Auto Approval Rule Status  
 RD190 SRQS Respondent Assignment Maintenance  
 RD195 SRQS Respondent Assignment Status  
 RD205 SMP Group Status Report  
 RD220 Trading Member Defined TSL Maintenance  
 RD225 Trading Member Defined TSL Status  
 RD260 TSL Migration Status  
 TC230 Cross and Quote Requests  
 TC540 Daily Order Maintenance  
 TC545 Daily TES Maintenance  
 TC550 Open Order Detail  
 TC600 Xetra EnLight Maintenance  
 TC610 Xetra EnLight Best Execution Summary  
 TC810 T7 Daily Trade Confirmation  
 TC812 T7 Daily Prevented Self-Matches  
 TD965 Specialist State Change



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TE535 Cross and Quote Requests  
 TE540 Daily Order Maintenance  
 TE545 Daily TES Maintenance  
 TE546 Daily Basket TES Maintenance  
 TE547 TES Late Approval Report  
 TE548 Daily Compression Maintenance  
 TE550 Open Order Detail  
 TE590 CLIP Trading Indication  
 TE600 Eurex EnLight Maintenance  
 TE610 Eurex EnLight Best Execution Summary  
 TE810 T7 Daily Trade Confirmation  
 TE812 Daily Prevented Self-Matches  
 TL001 System Transaction Overview  
 TR100 Order to Trade Ratio Report  
 TR101 MiFID II OTR Report  
 TR102 Excessive System Usage Report  
 TR160 Identifier Mapping Error  
 TR161 Identifier Mapping Status  
 TR162 Algo HFT Error  
 TR163 Algo HFT Status  
 TR166 Identifier Mapping Final Error report  
 TR167 Non-Uniqueness Identifier  
 TR168 Non-Consistency Identifier  
 TR901 MiFID II Message Rate Report  
 TR902 Daily Order and Quote Transactions  
 TT132 Market Maker Protection  
 TT133 Trading Risk Events  
 TT135 Risk Event Report  
 TT136 Pre-trade Risk Control

### 6.585 partSubGrpCod

Description	This field identifies the subgroup of the user.
Format	alphanumeric 3
Where used:	TD965 Specialist State Change

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### 6.586 **passiveTrdDSRate**

Description	This field displays the passive value in the M account of one Designated Sponsor in relation to the passive value on T7 Xetra in one instrument on this trading day.
Format	numeric 5, 2
Where used:	PM100 Performance Report Equities Designated Sponsor

### 6.587 **passiveTrdValueDS**

Description	This field shows the total trading passive value displayed in the trading currency in the M account of one Designated Sponsor in one instrument on this trading day.
Format	numeric 17, 2
Where used:	PM100 Performance Report Equities Designated Sponsor

### 6.588 **passiveTrdValueDSMtd**

Description	This field shows the total trading passive value displayed in the trading currency in the M account of one Designated Sponsor in one instrument month-to-date.
Format	numeric 17, 2
Where used:	PM100 Performance Report Equities Designated Sponsor

### 6.589 **passiveTrdValueXETR**

Description	This field shows the total trading passive value displayed in the trading currency on T7 Xetra in one instrument on this trading day.
Format	numeric 17, 2

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Where used: PM100 Performance Report Equities Designated Sponsor

### 6.590 **passiveTrdValueXETRMtd**

Description This field shows the total trading passive value displayed in the trading currency on T7 Xetra in one instrument month-to-date.

Format numeric 17, 2

Where used: PM100 Performance Report Equities Designated Sponsor

### 6.591 **pendingDeletion**

Description This field contains the information of the order deletion status

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0		No Pending Deletion
1	P	Pending Deletion

Where used: TC540 Daily Order Maintenance  
TE540 Daily Order Maintenance

### 6.592 **perf**

Description This field contains the performance in percent.

Format numeric 3

Where used: CB162 Monthly Specialist Refund  
CB242 Specialist Service Fee Per Executed Order  
CB243 Specialist Service Fee XFS Per Executed Order

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### 6.593 persistent

Description This field contains the information of the order presistency status

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	N	Non-persistent
1	P	Persistent

Where used: TC540 Daily Order Maintenance  
TC550 Open Order Detail  
TE540 Daily Order Maintenance

### 6.594 pinCode

Description This field contains the encrypted PINCode of a user. For security reasons, the PIN is not displayed. Thus, the field displays whether a PINCode is set by indicating it as \*\*\*\*.

Format alphanumeric 4

Where used: RD115 User Profile Status

### 6.595 postCalcInd

Description This field indicates whether and which post-calculation had been performed.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	N	None
2	E	Exclusion,partial
3	X	Exclusion,whole day
4	B	Best Case

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Where used: PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker  
PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor  
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.596 prc

Description This field contains the Price of the quote side.

Format numeric signed 11, 5

Where used: TC600 Xetra EnLight Maintenance  
TC610 Xetra EnLight Best Execution Summary  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### 6.597 prefSettlAcct

Description This field contains the preferred settlement account.

Format alphanumeric 35

Where used: RD115 User Profile Status

### 6.598 prefSettlLocat

Description This field contains the preferred settlement location and is only relevant for Cash Market.

Format alphanumeric 5

Where used: RD115 User Profile Status

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### 6.599 **prelimUnderlying**

Description	This field represents the Preliminary Underlying Price, which is used for the preliminary trading to clearing trade price conversion in Total Return Futures. It is equal to the previous day's underlying close price.
Format	numeric signed 12, 8
Where used:	TA115 Total Return Futures Parameters

### 6.600 **prevDayClassRule**

Description	This field states the class Rule of the long value for a given short code ID for the previous day.
Format	alphanumeric 1
Where used:	TR168 Non-Consistency Identifier

### 6.601 **prevDayLongValue**

Description	This field states the long value for a given short code ID for the previous day.
Format	alphanumeric 35
Where used:	TR168 Non-Consistency Identifier

### 6.602 **prevDayValidFrom**

Description	This field states the valid from date for a given short code ID for the previous day
Format	DateFormat
Where used:	TR168 Non-Consistency Identifier

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### 6.603 prevDayValidTo

Description	This field states the valid to date for a given short code ID for the previous day
Format	DateFormat
Where used:	TR168 Non-Consistency Identifier

### 6.604 prevNationalIDCountryCode

Description	This field states the country code of the NationalID of the long value for a given short code ID for the previous day.
Format	alphanumeric 2
Where used:	TR168 Non-Consistency Identifier

### 6.605 prevNationalIDPriority

Description	This field states the priority of the NationalID of the long value for a given short code ID for the previous day.
Format	alphanumeric 1
Where used:	TR168 Non-Consistency Identifier

### 6.606 priceDecomposition

Description	This field defines leg trade price of the TES trade in complex instrument as decomposed by the system or the price provided by the initiating user.
Format	alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	NONE	None
1	EXCHANGE	Exchange
2	MEMBER	Member
3	BASKET	Basket Trade

Where used: TE810 T7 Daily Trade Confirmation

### 6.607 priorityDate

Description This field contains the date corresponding to the priority time of the given order, which is in generic date format.

Format DateFormat

Where used: TC540 Daily Order Maintenance  
TC550 Open Order Detail  
TE540 Daily Order Maintenance  
TE550 Open Order Detail

### 6.608 priorityTime

Description This field contains the priority time of the given order, which is in generic time format.

Format TimeFormat18

Where used: TC540 Daily Order Maintenance  
TC550 Open Order Detail  
TE540 Daily Order Maintenance  
TE550 Open Order Detail

### 6.609 prodBusDate

Description This field represents the Business Date on which the following TRF Product Parameters apply.



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Format                      DateFormat

Where used:                TA115 Total Return Futures Parameters

### 6.610    prodFactCnt

Description                This field contains a factor for the transaction based OTR for the respective product. This factor can increase or decrease the threshold for the given product compared to the field BaseNo accounting for liquidity and volatility in the respective product.

Format                      numeric 8, 4

Where used:                TR100 Order to Trade Ratio Report  
TR103 Eurex Daily OTR Parameter

### 6.611    prodFactVol

Description                This field contains a factor for the volume based OTR for the respective product . This factor can increase or decrease the threshold for the given product compared to the field BaseVol accounting for liquidity and volatility in the respective product. NB: For regulatory reasons, this field name contains Vol although it is not a Volume.

Format                      numeric 8, 4

Where used:                TR100 Order to Trade Ratio Report  
TR103 Eurex Daily OTR Parameter

### 6.612    prodManual

Description                This field indicates when some manual entries overwrite the variance futures product parameters.

Format                      alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False - Automatic Calculation
1	T	True - Manual Update

Where used: TA114 Variance Futures Parameter

### 6.613 prodTim

Description This field indicates the accumulated time the product was available in the trading period (trading or fast market).

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement  
TD956 Basis Building Block Liquidity Provider  
TD957 Package Building Block Liquidity Provider Measurement and  
Advanced Designated Liquidity Provisioning  
TD981 Special Market Making Report  
TD982 Special Report French Equity Options

### 6.614 prodTradDat

Description This field indicates the trading date of the variance futures product parameters.

Format DateFormat

Where used: TA114 Variance Futures Parameter

### 6.615 prodTypId

Description This field indicates the product type ID, which is the combination of product line and product type code.

Format alphanumeric 4

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
FBND		Bond Future
FCRD		Credit Default Future
FCUR		Currency Future
FENE		Energy Future
FINT		Interest Future
FINX		Index Future
FSTK		Stock Future
FVOL		Volatility Future
OCUR		Currency Option
OFBD		Bond Future Option
OFEN		Energy Future Option
OFIT		Interest Future Option
OFIX		Index Future Option
OFVL		Option on Vola Future
OINX		Index Option
OSTK		Stock Option

Where used: TR100 Order to Trade Ratio Report  
TR103 Eurex Daily OTR Parameter  
TR104 Eurex Daily ESU Parameter

## 6.616 product

Description This field indicates the product.

Format alphanumeric 12

Where used: CB042 Fee Per Executed Order  
CB050 Fee Overall Summary  
CB060 Fee Statement  
CB062 Designated Sponsor Refund  
CB069 Transaction Report  
CB142 Fee Per Executed Order T7 Boerse Frankfurt  
CB150 Fee Overall Summary T7 Boerse Frankfurt  
CB160 Fee Statement T7 Boerse Frankfurt  
CB162 Monthly Specialist Refund  
CB242 Specialist Service Fee Per Executed Order  
CB243 Specialist Service Fee XFS Per Executed Order  
CB250 Specialist Service Fee Overall Summary  
CB253 Specialist Service Fee XFS Overall Summary

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CB260 Specialist Service Fee Statement  
 CB263 Specialist Service Fee XFS Statement  
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 PM020 Performance Report ETFs & ETPs Regulated Market Maker  
 PM100 Performance Report Equities Designated Sponsor  
 PM200 Performance Report ETFs and ETPs Designated Sponsor  
 PM300 Compliance Report Equities Designated Sponsor  
 PM400 Compliance Report ETFs & ETPs Designated Sponsor  
 PM500 Rating Report Equities Designated Sponsor  
 PM600 Individual Rating Report Equities Designated Sponsor  
 PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
 PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs  
 PM900 Specialist Performance per Executed Order  
 PM920 ITM Issuer Fulfillment Instrument Level  
 PM930 ITM Issuer Performance Per Executed Order  
 RC100 Capital Adjustment Series Report  
 RD120 User Transaction Size Limit Maintenance  
 RD125 User Transaction Size Limit Status  
 RD185 Auto Approval Rule Status  
 RD190 SRQS Respondent Assignment Maintenance  
 RD195 SRQS Respondent Assignment Status  
 RD220 Trading Member Defined TSL Maintenance  
 RD225 Trading Member Defined TSL Status  
 RD260 TSL Migration Status  
 TA113 Complex and Flexible Instrument Definition  
 TA114 Variance Futures Parameter  
 TA115 Total Return Futures Parameters  
 TA116 Decay Split Table  
 TC230 Cross and Quote Requests  
 TC540 Daily Order Maintenance  
 TC545 Daily TES Maintenance  
 TC550 Open Order Detail  
 TC600 Xetra EnLight Maintenance  
 TC610 Xetra EnLight Best Execution Summary  
 TC810 T7 Daily Trade Confirmation  
 TC812 T7 Daily Prevented Self-Matches  
 TC910 T7 Daily Match Step Activity  
 TD930 Daily Trade Statistics  
 TD943 Daily Strategy Building Block Liquidity Provider Quote Request  
 Performance  
 TD948 MTD - Strategy Building Block Liquidity Provider Quote Request  
 Performance  
 TD954 Stressed Market Conditions  
 TD955 Building Block Liquidity Provider Measurement  
 TD956 Basis Building Block Liquidity Provider  
 TD957 Package Building Block Liquidity Provider Measurement and  
 Advanced Designated Liquidity Provisioning  
 TD961 Daily Eurex EnLight LP Performance

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TD962 MTD Eurex EnLight LP Performance  
 TD963 Daily Eurex EnLight RFQ Fulfillment - detailed  
 TD964 MTD Eurex EnLight Performance  
 TD981 Special Market Making Report  
 TD982 Special Report French Equity Options  
 TD983 Regulatory Market Making MTD  
 TE535 Cross and Quote Requests  
 TE540 Daily Order Maintenance  
 TE545 Daily TES Maintenance  
 TE546 Daily Basket TES Maintenance  
 TE547 TES Late Approval Report  
 TE548 Daily Compression Maintenance  
 TE550 Open Order Detail  
 TE590 CLIP Trading Indication  
 TE600 Eurex EnLight Maintenance  
 TE610 Eurex EnLight Best Execution Summary  
 TE810 T7 Daily Trade Confirmation  
 TE812 Daily Prevented Self-Matches  
 TE910 T7 Daily Trade Activity  
 TE930 T7 Daily Trade Statistics  
 TR100 Order to Trade Ratio Report  
 TR102 Excessive System Usage Report  
 TR103 Eurex Daily OTR Parameter  
 TR104 Eurex Daily ESU Parameter  
 TR105 Minimum Quotation Requirement  
 TR902 Daily Order and Quote Transactions  
 TT132 Market Maker Protection  
 TT136 Pre-trade Risk Control

## 6.617 productCategory

Description	This field contains the product category such as Investment Products, Leverage Products, Exotic Leverage Products, Plain Vanilla Warrants, etc.
Format	alphanumeric 50
Where used:	PM900 Specialist Performance per Executed Order PM930 ITM Issuer Performance Per Executed Order

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## 6.618 prodVolM

Description	This field contains the monthly product volume of the market maker account of the member.
Format	numeric signed 12, 4
Where used:	TD956 Basis Building Block Liquidity Provider TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning

## 6.619 prvUpdDat

Description	This field contains the date of the previous update.
Format	DateFormat
Where used:	RD110 User Profile Maintenance RD120 User Transaction Size Limit Maintenance RD130 Trade Enrichment Rule Maintenance RD180 Auto Approval Rule Maintenance RD190 SRQS Respondent Assignment Maintenance RD210 Clearing Member Defined TSL Maintenance RD220 Trading Member Defined TSL Maintenance

## 6.620 ptrActivity

Description	The type of maintenance activity. Deletions are reported as modifications. Reported is also the internal reload of existing limits by T7 at the time of system start-up.
Format	alphanumeric 6

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	ADD	Add
2	ADDMOD	Modify (includes deletions)
4	LOA	Reloaded

Where used: TT136 Pre-trade Risk Control

### 6.621 ptrLimitType

Description Distinguishes between limits that have been set by the exchange, by the clearing member or by the member himself.

Format alphanumeric 3

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	EXC	Exchange
2	CLE	Clearing Member
3	MEM	Member

Where used: TT136 Pre-trade Risk Control

### 6.622 ptrScope

Description Distinguishes between on-book trading and off-book trading.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	ORD	On-Book Trading
2	TES	Off-Book Trading (TES)

Where used: TT136 Pre-trade Risk Control

### 6.623 ptrUserGroup

Description The PTR user group, for which a Pre-Trade Risk limit has been set.

Format alphanumeric 3

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Where used: TT136 Pre-trade Risk Control

### 6.624 publishPrice

Description This field indicates whether the agreed price of a CLIP trading indication is disclosed in the CLIP announcement.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	Y	The agreed price is disclosed
0	N	The agreed price is not disclosed

Where used: TE590 CLIP Trading Indication

### 6.625 publishQtyFlg

Description This field indicates whether the agreed quantity of a CLIP trading indication is disclosed in the CLIP announcement.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	Y	The agreed quantity is disclosed
0	N	The agreed quantity is not disclosed

Where used: TE590 CLIP Trading Indication

### 6.626 publishSide

Description This field indicates whether the agreed client side of a CLIP trading indication is disclosed in the CLIP announcement.

Format alphanumeric 1



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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	Y	The agreed client side is disclosed
0	N	The agreed client side is not disclosed

Where used: TE590 CLIP Trading Indication

### 6.627 pullInTime

Description This field shall be required to capture the Pull-In time of Xetra and Eurex EnLight quote.

Format TimeFormat18

Where used: TC600 Xetra EnLight Maintenance  
TE600 Eurex EnLight Maintenance

### 6.628 qrsQuoteId

Description This field represents the Quote Id for Quote Request Solution.

Format numeric 8

Where used: TC540 Daily Order Maintenance

### 6.629 qty

Description This field contains the Quantity of the Quote Side

Format numeric 13, 4

Where used: TC600 Xetra EnLight Maintenance  
TC610 Xetra EnLight Best Execution Summary  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

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### 6.630 qtyFixed

Description This flag indicates whether the Quantity is fixed.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False
1	T	True

Where used: TE600 Eurex EnLight Maintenance

### 6.631 quoInd

Description This field indicates whether it is a quote or an order.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
O	O	Order
Q	Q	Quote

Where used: CB062 Designated Sponsor Refund

### 6.632 quoReqTot

Description This field contains the total quote requests submitted for a product in the reporting period.

Format numeric 5

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance

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### 6.633 quoReqViol

Description	This field contains quote request violations, which is the number of quote requests not answered correctly within the rules of market maker obligations. This is the unadjusted number of quote request violations.
Format	numeric 10
Where used:	TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance

### 6.634 quoReqViolPct

Description	This field contains the quote request violation percentage, which is the valid quote request violations in proportion to the valid quote requests in the respective market maker program.
Format	numeric 6, 2
Where used:	TD955 Building Block Liquidity Provider Measurement TD956 Basis Building Block Liquidity Provider TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning

### 6.635 quoteAvailTimePercentageDly

Description	This fields displays the daily quote availability time in percentage.
Format	numeric 5, 2
Where used:	PM910 ITM Issuer Fulfillment Aggregated PM920 ITM Issuer Fulfillment Instrument Level

### 6.636 quoteAvailTimePercentageMtd

Description	This fields displays the month-to-date quote availability time in percentage.
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Format numeric 5, 2

Where used: PM910 ITM Issuer Fulfillment Aggregated  
PM920 ITM Issuer Fulfillment Instrument Level

### 6.637 quoteFreeText1

Description This field contains the free text provided by the requester to the respondent as part of the quote.

Format alphanumeric 132

Where used: TE600 Eurex EnLight Maintenance

### 6.638 quoteId

Description This field contains the Quote ID generated by the Selective RFQ Service.

Format alphanumeric 20

Where used: TC600 Xetra EnLight Maintenance  
TC610 Xetra EnLight Best Execution Summary  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### 6.639 quotePerformance

Description This field contains Quote Performance of a Market Maker on that trading day

Format numeric 6, 4

Where used: TR100 Order to Trade Ratio Report  
TR102 Excessive System Usage Report

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### 6.640 quoteSizeQuality

Description	This field contains Quote Size Quality on that trading day which is the average size (number of contracts) quoted per product for a given period
Format	numeric 16, 4
Where used:	TR100 Order to Trade Ratio Report

### 6.641 quotQty

Description	This field contains the number of quote transactions per member,account and instrument(ISIN).
Format	numeric 13, 4
Where used:	CB068 Transaction Overview

### 6.642 randHighQty

Description	This field contains the random high quantity for iceberg order.
Format	numeric 13, 4
Where used:	TC540 Daily Order Maintenance TC550 Open Order Detail

### 6.643 randLowQty

Description	This field contains the random low quantity for iceberg order.
Format	numeric 13, 4
Where used:	TC540 Daily Order Maintenance TC550 Open Order Detail

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#### 6.644 ratingInstrMtd

Description	This field displays the rating of Designated Sponsor in an instrument month-to-date.
Format	alphanumeric 5
Where used:	PM500 Rating Report Equities Designated Sponsor PM600 Individual Rating Report Equities Designated Sponsor

#### 6.645 ratio

Description	This field contains the instrument leg ratio (values 1 - 9999).
Format	numeric 4
Where used:	TA113 Complex and Flexible Instrument Definition TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary

#### 6.646 ratioMarket12M

Description	This field is defined as the sum of Transactions12M of all ISIN/currency combinations (for Cash Market) or Products (for Derivatives Market) divided by the max value of tradingSec12Month of all ISIN/currency combinations (for Cash Market) or Products (for Derivatives Market).
Format	numeric 6, 2
Where used:	TR901 MiFID II Message Rate Report TR902 Daily Order and Quote Transactions

#### 6.647 ratioMarketDate

Description	This field is defined as the sum of noTransactionsDate of all ISIN/currency combinations (for Cash Market) or Products (for Derivatives Market) divided by the max value of NoSecDate of all ISIN/currency combinations (for Cash Market) or Products (for Derivatives Market).
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Format numeric 6, 2

Where used: TR901 MiFID II Message Rate Report  
TR902 Daily Order and Quote Transactions

### 6.648 ratioMarketMtd

Description This field is defined as the sum of noTransactionsMTD of all ISIN/currency combinations (for Cash Market) or Products (for Derivatives Market) divided by the max value of noSecMTD of all ISIN/currency combinations (for Cash Market) or Products (for Derivatives Market).

Format numeric 6, 2

Where used: TR901 MiFID II Message Rate Report  
TR902 Daily Order and Quote Transactions

### 6.649 ratioSingle12M

Description This field contains the ratio of an ISIN/currency combination (for Cash Market) or Products (for Derivatives Market) as yearly value calculated by dividing 'transactions12M' by 'tradingSec12M' excluding the report month.

Format numeric 6, 2

Where used: TR901 MiFID II Message Rate Report  
TR902 Daily Order and Quote Transactions

### 6.650 ratioSingleDate

Description This field contains the ratio of an ISIN/currency combination on the respective date calculated by dividing "noTransactionsDate" by "noSecDate". Please consider all members of an investment firm by counting the sum of noTransactionsDate.

Format numeric 6, 2

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Where used: TR901 MiFID II Message Rate Report  
TR902 Daily Order and Quote Transactions

### 6.651 ratioSingleMtd

Description This field contains the ratio of an ISIN/currency combination as month-to-date value calculated by dividing "noTransactionsMtd" by "noSecMtd". Please consider all members of an investment firm by counting the sum of noTransactionsMTD.

Format numeric 6, 2

Where used: TR901 MiFID II Message Rate Report  
TR902 Daily Order and Quote Transactions

### 6.652 realisedVar

Description This field indicates the realised variance calculated from the underlying closing prices since the contract introduction.

Format numeric 12, 6

Where used: TA114 Variance Futures Parameter

### 6.653 realisedVola

Description This field indicates the realised volatility defined as the squared root of the realised variance

Format numeric 5, 2

Where used: TA114 Variance Futures Parameter



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## 6.654 reason

Description                      This field contains the reason of activity reported.

Format                              numeric 4

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0		NO SPECIFIC REASON
1	Add	ADD ORDER REQUEST
2	Chg	MODIFY ORDER REQUEST
3	Del	DELETE ORDER REQUEST
4	AllOrd	DELETE ALL ORDERS REQUEST
5	IOC	IOC
6	Lm2Mkt	MODIFY LIMIT TO MARKET
7	FOK	FOK
8	Mtch	BOOK ORDER MATCH
9	AddQuo	ADD QUOTE SIDE REQUEST
10	ChgQuo	MODIFY QUOTE SIDE REQUEST
11	DelQuo	DELETE QUOTE SIDE REQUEST
12	AllQuo	DELETE ALL QUOTES REQUEST
13	RejQuo	QUOTE SIDE REJECTION
14	AddOrdDefIOC	ADD ORDER DEFERRED IOC
15	ModOrdDefIOC	MODIFY ORDER DEFERRED IOC
16	DefTxnTimExp	DEFERRED TXN TIMER EXPIRED
17	PtrDisblMemb	PTR DISABLE MEMBER
18	CA-S	Trading model Continuous Auction with Specialist
19	ChgSpc	Change of Specialist
21	LpQuo	AUTO DELETE LP QUOTE
22	InstSt	CHANGE INSTRUMENT STATE
23	ProdSt	CHANGE PRODUCT STATE
24	ResInstrStat	RESET INSTRUMENT STATE
26	DataLd	REFERENCE DATA LOAD
27	ImUp	IMAGE START UP
28	ImDown	IMAGE SHUT DOWN
30	IncReq	INCOMING REQUEST
34	QuoCrs	QUOTE SIDES CROSSING
35	MktTrg	MARKET ORDER TRIGGERED
36	AddTrg	ORDER ADDED AND TRIGGERED
37	ChgTrg	ORDER REPLACED AND TRIGGERED
38	PdNew	Pending New
39	PdRepl	Pending Replace
40	PdCncl	Pending Cancel
41	PdNewApl	Pending New Applied
42	PdReplApl	Pending Replace Applied
43	PdCnclApl	Pending Cancel Applied

44	IntraD	INTRADAY STARTUP PROCESSING
45	SOD	START OF DAY PROCESSING
46	EOD	END OF DAY PROCESSING
47	ExpSer	SERIES EXPIRATION
48	ExpOrd	ORDER EXPIRATION
49	ActCAO	CLOSING AUCTION ONLY ORDER ACTIVATION
50	InaCAO	CLOSING AUCTION ONLY ORDER INACTI- VATION
51	ActOAO	OPENING AUCTION ONLY ORDER ACTIVATION
52	InaOAO	OPENING AUCTION ONLY ORDER ACTIVATION
53	ActAO	AUCTION ONLY ORDER ACTIVATION
54	InaAO	AUCTION ONLY ORDER INACTIVATION
55	IceRef	ICEBERG PEAK REFILL
56	ComCA	COMMIT CLOSING AUCTION
57	CommAuct	COMMIT AUCTION
58	OrdExpIday	ORDER EXPIRATION INTRADAY
59	IAOOrdAct	INTRADAY AUCTION ONLY ORDER ACTIVATION
60	IAOOrdInact	INTRADAY AUCTION ONLY ORDER INACTIVATION
61	SAOrdAct	Special Auction Only Order Activation
62	SAOrdInact	Special Auction Only Order Inactivation
64	OCOtrg	OCO ORDER TRIGGERING
65	NewID	CREATE NEW ID NUMBER
66	AddCpx	ADD COMPLEX INSTRUMENT REQUEST
67	DelCpx	DELETE COMPLEX INSTRUMENT REQUEST
68	AAddCx	AUTO ADDED COMPLEX INSTRUMENT
69	ADelCx	AUTO DELETED COMPLEX INSTRUMENT
70	ChgCpx	UPDATE COMPLEX INSTRUMENT
71	AChgCx	AUTO UPDATED COMPLEX INSTRUMENT
72	StpTrg	STOP ORDER TRIGGERING
73	MMPTrg	MARKET MAKER PROTECTION
74	InaQuo	QUOTE INACTIVATION
75	ReaQuo	QUOTE REACTIVATION
76	DataCh	REFERENCE DATA UPDATE
77	IBBO	IBBO UPDATE
78	DataCh	REFERENCE DATA UPDATE ADD

79	DataCh	REFERENCE DATA UPDATE CHANGE
80	DataCh	REFERENCE DATA UPDATE DELTE
81	QuoteCrossingQuote	QUOTE_CROSSING_QUOTE
82	PAPChk	POTENTIAL AUCTION PRICE CHECK
83	Susp	INSTRUMENT SUSPENSION
84	MMPar	MARKET MAKER PARAMETER UPDATE REQUEST
85	InsStp	INSTRUMENT STOP
86	RPrcUp	REFERENCE PRICE UPDATE
88	ImFail	IMAGE FAILOVER
89	TierDn	TIER RUN DOWN
90	Intern	INTERNAL PROCESSING
91	QATExp	QUOTE_ACTIVATION_TIMER_EXPIRED
92	TierPD	TIER POST RUN DOWN
93	Heartb	GW HEARTBEAT
94	PrdDel	PRODUCT_DELETION
95	PdOrdNotFnd	Pending Order Not Found
96	PdPers	Pending Persist
97	PDIOrd	PENDING ORDER DELETE
98	PDIQuo	PENDING QUOTE DELETE
99	PCaExc	PENDING CANCELLATION EXECUTED
100	SMPDel	DELETE DUE TO SELF MATCH PREVENTION
101	SMPChg	MODIFY DUE TO SELF MATCH PREVENTION
102	AddFlx	ADD FLEX INSTRUMENT REQUEST
103	DelFlx	DELETE FLEX INSTRUMENT REQUEST
104	NoOppPriceForMO	NO OPPOSITE PRICE FOR MARKET ORDER
105	VDOMat	VDO MATCH AT MIDPOINT
110	Cross	CROSS TRADE ANNOUNCEMENT
111	RfQ	REQUEST FOR QUOTE
112	BOC	BOOK OR CANCEL
113	TrStUd	TRAILING STOP UPDATE
114	TrStTE	TRAILING STOP BC TIMER EXPIRED
115	TickSizChg	TICK SIZE CHANGE
116	BOCQuoBidCncl	BOC QUOTE BID SIDE CANCELLED
117	BOCQuoAskCncl	BOC QUOTE ASK SIDE CANCELLED
118	PLPQuoBidCncl	PLP QUOTE BID SIDE CANCELLED
119	PLPQuoAskCncl	PLP QUOTE ASK SIDE CANCELLED
121	DataLd	PERSISTENT DATA LOAD INITIATED

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122	DataLd	RECOVERY INITIATED
123	DataLd	RECOVERY COMPLETED
124	DataEr	RECOVERY RESPONSE TIMER EXPIRED
125	EODIni	END OF DAY PROCESSING INITIATED
126	EODEnd	END OF DAY PROCESSING COMPLETED
128	RecovCplInitSt	RECOVERY COMPLETED INITIAL START
129	RecovCplIldaySt	RECOVERY COMPLETED INTRADAY START
137	RecQty	RECOV EXCEEDS MAXIMUM QTY
138	RecPrc	RECOV INVALID LIMIT PRICE
139	RecQRS	RECOV QRS ORDER DELETE
140	RecBU	RECOV NONEXISTENT OWNING BUID
141	RecUsr	RECOV NONEXISTENT OWNING USERID
142	RecSes	RECOV NONEXISTENT OWNING SESSIONID
143	RecStp	RECOV INVALID STOP PRICE
144	RecDel	RECOV MARKED FOR DELETE
145	RecIns	RECOV NONEXISTENT INSTRUMENT
146	RecREv	RECOV BUSINESS UNIT RISK EVENT
147	RecPrc	RECOV INVALID NET CHANGE LIMIT PRICE
148	PDIOrd	RECOV PENDING ORDER DELETE
149	RecovIntQty	RECOV INVALID QTY
150	FusBox	FUSEBOX EVENT
151	SchExp	AUTOMATIC SCHEDULER TIMER EXPIRED
152	SchWrn	AUTOMATIC SCHEDULER WARNING
153	ProdVI	PRODUCT WIDE VOLATILITY INTERRUPT
154	InstVI	INSTRUMENT SPECIFIC VOLATILITY INTERRUPT
155	CapAdj	CAPITAL ADJUSTMENT CLEANUP
156	RefMod	REFERENCE DATA MODIFICATION CLEANUP
157	Initia	INITIAL CLEANUP
158	Ping	PING REQUEST
159	RetrPostEOD	RETRY POST END OF DAY
160	StopT	STOP TRADING
161	Panic	PANIC CANCEL
162	SesIn	SESSION LOGIN
163	SesOut	SESSION LOGOUT
164	SloPrt	SLOW PARTITION REJECT TXN TIMER EXPIRED

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165	SloPrt	SLOW PARTITION
167	DelCpx	DELETE EOD COMPLEX INSTRUMENT
168	DataIv	PRODUCT POOL VALIDATION
169	DataIv	COMPLEX INSTRUMENT INSTRUCTION VALIDATION
170	InsuffCntrElig	INSUFFICIENT CONTRACT ELIGIBILITY
171	RelAll	RELEASE ALL LIMITS
172	LimL1	LIMIT LEVEL 1 BREACH
173	LimL2	LIMIT LEVEL 2 BREACH
174	LimL3	LIMIT LEVEL 3 BREACH
175	StopB	STOP BUTTON HIT
176	RelStp	STOP BUTTON RELEASE
177	SlowB	SLOW BUTTON HIT
178	RelSlw	SLOW BUTTON RELEASE
179	MbSts	MEMBER STATUS CHANGE
180	Feed	FEED AFTER UNCROSSING
181	Owner	ORDER CHANGE OWNERSHIP
182	DataEr	AUTO DELETED COMPLEX INSTRUMENT MISSING LEG
183	Halt	SET ALL PRODUCTS HALT
184	SloPrt	CHECK SLOW PARTITION
185	SloPrt	RESOLVE SLOW PARTITION
186	ErrPrt	CHECK SLOW PARTITION TIMER EXPIRED
187	ErrPrt	RESOLVE SLOW PARTITION TIMER EXPIRED
188	StopHitClr	STOP BUTTON HIT BY CLEARER
189	StopReleasClr	STOP BUTTON RELEASE BY CLEARER
191	CorAct	CORPORATE ACTION EVENT
192	DivPay	DIVIDEND PAYMENT EVENT
193	FirstD	FIRST TRADING DATE EVENT
194	LastD	LAST TRADING DATE EVENT
195	ChPara	CHANGE OF TRADING PARAMETER EVENT
196	ChCur	CHANGE OF CURRENCY EVENT
197	ChPrAs	CHANGE OF PRODUCT ASSIGNMENT EVENT
198	ChRPrc	CHANGE OF REFERENCE PRICE EVENT
199	MSDIOr	ORDER DEL REQ BY MS EVENT
200	CTR	Change of Tick Size
210	SMCTimExp	SMC TIMER EXPIRED

211	SMCAutoDet	SMC AUTO DETECTION
212	SMCMsMaint	SMC MS MAINTENANCE
213	SMCForgnTrig	SMC FOREIGN TRIGGER
214	QRSLTExp	QRS RFQ LIFE TIMER EXPIRED
215	QRSRepLTEXp	QRS RFQ REPLY LIFE TIMER EXPIRED
216	QRSOrdLPExp	QRS ORDER LIFE TIMER EXPIRED
221	CMLvlLimBr	CM LEVEL LIMIT BREACH
222	CMLvlNCMLimBr	CM LEVEL NCM LIMIT BREACH
223	RelCMLvlLim	RELEASE CM LEVEL LIMITS
230	PWTQuo	PRICE WITHOUT TURNOVER QUOTE
232	KOInstr	KNOCK OUT INSTRUMENT
240	AddCLIPTrdReq	CLIP ADD TRADE REQUEST
241	DelCLIPTrdSid	CLIP DELETE TRADE SIDE REQUEST
242	CLIPImprTimExp	CLIP IMPROVEMENT TIMER EXPIRED
243	CLIPArrgTimExp	CLIP ARRANGEMENT TIMER EXPIRED
244	CLIPArrgValdtn	CLIP ARRANGEMENT VALIDATION
245	CLIPIntlEvent	CLIP INTERNAL EVENT
246	AddCLIPCIntOrd	CLIP ADD CLIENT ORDER
247	AddCLIPPropOrd	CLIP ADD PROP ORDER
248	GenCLIPToOrd	CLIP GENERATE TOLERABLE ORDER
249	CLIPCnclAftMtch	CLIP CANCELLED AFTER MATCH
250	QRSRepReq	QRS RFQ REPLY REQUEST
252	CAInstrValFail	CA INSTRUMENT VALIDATION FAILED
253	SchedDelBU	Scheduled Deletion for BU
254	RecovBUEvt	Recovery Business Unit Event

Where used: TC540 Daily Order Maintenance  
TE540 Daily Order Maintenance  
TE590 CLIP Trading Indication

## 6.655 rebPrc

Description This field contains the rebate in percent.

Format numeric 8, 4

Where used: CB080 Monthly Fee and Rebate Statement

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### 6.656 recTypCod

Description	This field contains the record type code, which is a sequence number used to technically distinguish between several different layout structures in the same report.
Format	alphanumeric 1
Where used:	RD110 User Profile Maintenance

### 6.657 refFeeAmnt

Description	This field contains the refund fee amount.
Format	numeric signed 15, 2
Where used:	CB062 Designated Sponsor Refund

### 6.658 refPrc

Description	This field contains the Reference Price provided by the Requester.
Format	numeric signed 11, 5
Where used:	TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary

### 6.659 registerSmart

Description	This field indicates whether the user is enrolled for the Smart functionality.
Format	alphanumeric 1



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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	FALSE	The user is not enrolled for the Smart functionality.
1	TRUE	The user is enrolled for the Smart functionality.

Where used: RD195 SRQS Respondent Assignment Status

### 6.660 regOrderEvent

Description This field indicates events which affect an order or quote. The events are classified according to the scheme used in the regulatory reporting.

Format alphanumeric 2

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	NEWO	New order
2	TRIG	Triggered
3	REME	Replaced by the member/participant
4	REMA	Replaced by Market Supervision(automatic)
5	REMH	Replaced by Market Supervision(human intervention)
6	CHME	Change of status at initiative of the member/participant
7	CHMO	Change of status due to Market Supervision
8	CAME	Cancelled at the initiative of the member/participant
9	CAMO	Cancelled by Market Supervision
10	REMO	Rejected Order
11	EXPI	Expired Order
12	PARF	Partially filled
13	FILL	Filled
14	RFQS	Submitted RfQ
15	RFQR	RfQ Response

Where used: TC540 Daily Order Maintenance  
TC545 Daily TES Maintenance  
TC600 Xetra EnLight Maintenance  
TC610 Xetra EnLight Best Execution Summary  
TE540 Daily Order Maintenance

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TE545 Daily TES Maintenance  
TE546 Daily Basket TES Maintenance  
TE590 CLIP Trading Indication  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### 6.661 regulatoryLiquidInstr

Description This field displays the Regulatory Liquid Instrument flag according to ESMA's definition.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False
1	T	True

Where used: PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker

### 6.662 remainderForCashSettlement

Description This field contains the decimal part of the contract size after capital adjustment. It can be positive or negative depending on whether the contract size was rounded up or down.

Format numeric signed 10, 4

Where used: RC100 Capital Adjustment Series Report

### 6.663 repPerFromDat

Description This field contains reporting period from date, which is the first day included in the reporting period.

Format DateFormat

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Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance  
TD962 MTD Eurex EnLight LP Performance  
TD964 MTD Eurex EnLight Performance

### 6.664 repPerToDat

Description This field contains reporting period to date, which is the last day included in the reporting period.

Format DateFormat

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance  
TD962 MTD Eurex EnLight LP Performance  
TD964 MTD Eurex EnLight Performance

### 6.665 reqMinutes

Description Required minutes per instrument.

Format numeric 12

Where used: TR105 Minimum Quotation Requirement

### 6.666 reqMthVol

Description This field contains the required monthly volume of quotes to be provided by the member as an obligation to the market maker program.

Format numeric 13, 4

Where used: TD956 Basis Building Block Liquidity Provider  
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning

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### 6.667 reqQty

Description This field indicates the request quantity.

Format numeric 13, 4

Where used: TC230 Cross and Quote Requests  
TE535 Cross and Quote Requests

### 6.668 reqTim

Description This field indicates the required time to be covered by good quotes.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement  
TD956 Basis Building Block Liquidity Provider  
TD957 Package Building Block Liquidity Provider Measurement and  
Advanced Designated Liquidity Provisioning  
TD981 Special Market Making Report  
TD982 Special Report French Equity Options

### 6.669 reqTime

Description This field contains the request time.

Format TimeFormat18

Where used: TC230 Cross and Quote Requests  
TE535 Cross and Quote Requests

### 6.670 reqType

Description This field contains the type or request. Valid Values are RFC for cross request and RFQ for quote request.

Format alphanumeric 3

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	CTA	Cross Trade Announcement
2	RFQ	Request for Quote

Where used: TC230 Cross and Quote Requests  
TE535 Cross and Quote Requests

### **6.671 requesterEnteringUser**

Description This field contains the user who acted on-behalf of the Requester user.

Format alphanumeric 6

Where used: TC600 Xetra EnLight Maintenance  
TC610 Xetra EnLight Best Execution Summary  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### **6.672 requesterOwnerBU**

Description This field contains the business unit of the requester user.

Format alphanumeric 8

Where used: TC600 Xetra EnLight Maintenance  
TC610 Xetra EnLight Best Execution Summary  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### **6.673 requesterOwnerUser**

Description This field contains the Requester user

Format alphanumeric 6

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Where used: TC600 Xetra EnLight Maintenance  
TC610 Xetra EnLight Best Execution Summary  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### 6.674 requesterSide

Description This field contains the side of the requester in the Deal generated by the Selective RFQ service. Side can be Buy or Sell.

Format alphanumeric 4

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
B	Buy	Buy
S	Sell	Sell

Where used: TC600 Xetra EnLight Maintenance  
TE600 Eurex EnLight Maintenance

### 6.675 requiredCoverage

Description Required coverage of quote obligation (answers to quote requests or daily quotation time), e.g. 0.65 for 65%.

Format numeric 24, 2

Where used: TR105 Minimum Quotation Requirement

### 6.676 requiredSumSmcCovrdTime

Description This field contains the total required time for quotation during Stressed Market Condition (SMC) in order to qualify for the respective incentives for that month (mtd). It is the same as sumSmcReqTime.

Format TimeFormat

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Where used: TD954 Stressed Market Conditions

### 6.677 requote

Description This flag is set by requester to indicate that the respondent must quote again.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False
1	T	True

Where used: TE600 Eurex EnLight Maintenance

### 6.678 respondentEnteringUser

Description This field contains the user who acted on-behalf of the Respondent user.

Format alphanumeric 6

Where used: TC600 Xetra EnLight Maintenance  
 TC610 Xetra EnLight Best Execution Summary  
 TE600 Eurex EnLight Maintenance  
 TE610 Eurex EnLight Best Execution Summary

### 6.679 respondentOwnerBU

Description This field contains the business unit of the respondent user.

Format alphanumeric 8

Where used: TC600 Xetra EnLight Maintenance  
 TC610 Xetra EnLight Best Execution Summary  
 TE600 Eurex EnLight Maintenance  
 TE610 Eurex EnLight Best Execution Summary

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### 6.680 respondentOwnerUser

Description	This field contains the Respondent user.
Format	alphanumeric 6
Where used:	TC600 Xetra EnLight Maintenance TC610 Xetra EnLight Best Execution Summary TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary

### 6.681 respondentSide

Description	This field contains the side of the respondent in the Deal generated by the Selective RFQ service. Side can be Buy or Sell.	
Format	alphanumeric 4	
<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
B	Buy	Buy
S	Sell	Sell
Where used:	TC600 Xetra EnLight Maintenance TE600 Eurex EnLight Maintenance	

### 6.682 respondentsQuoting

Description	Number of responders (Max = 50) with active quotes when the deal was created
Format	numeric 6
Where used:	TC610 Xetra EnLight Best Execution Summary TE610 Eurex EnLight Best Execution Summary



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### 6.683 responsibleId

Description	The field contains the email address of the person responsible for the testing and certification of algorithm.
Format	alphanumeric 80
Where used:	TR163 Algo HFT Status

### 6.684 revAppTime

Description	This field contains the time when the Approve TES Trade request was processed.
Format	TimeFormat18
Where used:	TE545 Daily TES Maintenance

### 6.685 revInitTime

Description	This field contains the time when the Reverse TES Trade request was processed.
Format	TimeFormat18
Where used:	TE545 Daily TES Maintenance

### 6.686 revReason

Description	This field contains the reason provided by the Initiating User for reversing.
Format	alphanumeric 132
Where used:	TE545 Daily TES Maintenance

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### 6.687 revRequested

Description This field indicates if a reversal was requested.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	The reversal was not requested electronically
1	T	The reversal was requested electronically

Where used: TE810 T7 Daily Trade Confirmation

### 6.688 rFactor

Description The R-Factor is applied to various Total Return Futures parameters in order to adapt them in the event of a corporate action.

Format numeric 12, 8

Where used: TA115 Total Return Futures Parameters

### 6.689 riskReduction

Description Commodity Hedging Flag

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	FALSE	False
1	TRUE	True

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Where used:

- RD185 Auto Approval Rule Status
- TC810 T7 Daily Trade Confirmation
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE550 Open Order Detail
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary
- TE810 T7 Daily Trade Confirmation

### 6.690 **rmmAdmittInd**

Description This field indicates whether the Participant ID is admitted as Regulatory Market Maker according to Eurex Exchange Rules "par.52".

Format alphanumeric 3

Where used: TD983 Regulatory Market Making MTD

### 6.691 **rmmFulfInd**

Description This field indicates whether the RMM requirement is met MTD.

Format alphanumeric 3

Where used: TD983 Regulatory Market Making MTD

### 6.692 **rmmMtdFulfilmentPct**

Description This field indicates the average MTD fulfilment for the RMM requirement (in percent).

Format numeric 6, 2

Where used: TD983 Regulatory Market Making MTD

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### 6.693 rowNumber

Description	The row number of the upload file where the error appears.
Format	numeric 15
Where used:	TR160 Identifier Mapping Error TR162 Algo HFT Error

### 6.694 rptCod

Description	This field contains the report code.
Format	alphanumeric 5
Where used:	CB042 Fee Per Executed Order CB050 Fee Overall Summary CB060 Fee Statement CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report CB080 Monthly Fee and Rebate Statement CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt CB160 Fee Statement T7 Boerse Frankfurt CB162 Monthly Specialist Refund CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker PM100 Performance Report Equities Designated Sponsor PM200 Performance Report ETFs and ETPs Designated Sponsor PM300 Compliance Report Equities Designated Sponsor PM400 Compliance Report ETFs & ETPs Designated Sponsor PM500 Rating Report Equities Designated Sponsor PM600 Individual Rating Report Equities Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs PM900 Specialist Performance per Executed Order PM910 ITM Issuer Fulfillment Aggregated

PM920 ITM Issuer Fulfillment Instrument Level  
PM930 ITM Issuer Performance Per Executed Order  
RC100 Capital Adjustment Series Report  
RD110 User Profile Maintenance  
RD115 User Profile Status  
RD120 User Transaction Size Limit Maintenance  
RD125 User Transaction Size Limit Status  
RD130 Trade Enrichment Rule Maintenance  
RD135 Trade Enrichment Rule Status  
RD180 Auto Approval Rule Maintenance  
RD185 Auto Approval Rule Status  
RD190 SRQS Respondent Assignment Maintenance  
RD195 SRQS Respondent Assignment Status  
RD205 SMP Group Status Report  
RD210 Clearing Member Defined TSL Maintenance  
RD215 Clearing Member Defined TSL Status  
RD220 Trading Member Defined TSL Maintenance  
RD225 Trading Member Defined TSL Status  
RD260 TSL Migration Status  
TA113 Complex and Flexible Instrument Definition  
TA114 Variance Futures Parameter  
TA115 Total Return Futures Parameters  
TA116 Decay Split Table  
TC230 Cross and Quote Requests  
TC540 Daily Order Maintenance  
TC545 Daily TES Maintenance  
TC550 Open Order Detail  
TC600 Xetra EnLight Maintenance  
TC610 Xetra EnLight Best Execution Summary  
TC810 T7 Daily Trade Confirmation  
TC812 T7 Daily Prevented Self-Matches  
TC910 T7 Daily Match Step Activity  
TD930 Daily Trade Statistics  
TD943 Daily Strategy Building Block Liquidity Provider Quote Request  
Performance  
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request  
Performance  
TD954 Stressed Market Conditions  
TD955 Building Block Liquidity Provider Measurement  
TD956 Basis Building Block Liquidity Provider  
TD957 Package Building Block Liquidity Provider Measurement and  
Advanced Designated Liquidity Provisioning  
TD961 Daily Eurex EnLight LP Performance  
TD962 MTD Eurex EnLight LP Performance  
TD963 Daily Eurex EnLight RFQ Fulfillment - detailed  
TD964 MTD Eurex EnLight Performance  
TD965 Specialist State Change  
TD981 Special Market Making Report

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TD982 Special Report French Equity Options  
 TD983 Regulatory Market Making MTD  
 TE535 Cross and Quote Requests  
 TE540 Daily Order Maintenance  
 TE545 Daily TES Maintenance  
 TE546 Daily Basket TES Maintenance  
 TE547 TES Late Approval Report  
 TE548 Daily Compression Maintenance  
 TE550 Open Order Detail  
 TE590 CLIP Trading Indication  
 TE600 Eurex EnLight Maintenance  
 TE610 Eurex EnLight Best Execution Summary  
 TE810 T7 Daily Trade Confirmation  
 TE812 Daily Prevented Self-Matches  
 TE910 T7 Daily Trade Activity  
 TE930 T7 Daily Trade Statistics  
 TL001 System Transaction Overview  
 TR100 Order to Trade Ratio Report  
 TR101 MiFID II OTR Report  
 TR102 Excessive System Usage Report  
 TR103 Eurex Daily OTR Parameter  
 TR104 Eurex Daily ESU Parameter  
 TR160 Identifier Mapping Error  
 TR161 Identifier Mapping Status  
 TR162 Algo HFT Error  
 TR163 Algo HFT Status  
 TR166 Identifier Mapping Final Error report  
 TR167 Non-Uniqueness Identifier  
 TR168 Non-Consistency Identifier  
 TR901 MiFID II Message Rate Report  
 TR902 Daily Order and Quote Transactions  
 TT132 Market Maker Protection  
 TT133 Trading Risk Events  
 TT135 Risk Event Report  
 TT136 Pre-trade Risk Control

## 6.695 rptFlexKey

Description	This field contains the report flexible key.
Format	alphanumeric 14

Where used:

CB042 Fee Per Executed Order  
CB050 Fee Overall Summary  
CB060 Fee Statement  
CB062 Designated Sponsor Refund  
CB068 Transaction Overview  
CB069 Transaction Report  
CB080 Monthly Fee and Rebate Statement  
CB142 Fee Per Executed Order T7 Boerse Frankfurt  
CB150 Fee Overall Summary T7 Boerse Frankfurt  
CB160 Fee Statement T7 Boerse Frankfurt  
CB162 Monthly Specialist Refund  
CB242 Specialist Service Fee Per Executed Order  
CB243 Specialist Service Fee XFS Per Executed Order  
CB250 Specialist Service Fee Overall Summary  
CB253 Specialist Service Fee XFS Overall Summary  
CB260 Specialist Service Fee Statement  
CB263 Specialist Service Fee XFS Statement  
PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker  
PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor  
PM300 Compliance Report Equities Designated Sponsor  
PM400 Compliance Report ETFs & ETPs Designated Sponsor  
PM500 Rating Report Equities Designated Sponsor  
PM600 Individual Rating Report Equities Designated Sponsor  
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs  
PM900 Specialist Performance per Executed Order  
PM910 ITM Issuer Fulfillment Aggregated  
PM920 ITM Issuer Fulfillment Instrument Level  
PM930 ITM Issuer Performance Per Executed Order  
RC100 Capital Adjustment Series Report  
RD110 User Profile Maintenance  
RD115 User Profile Status  
RD120 User Transaction Size Limit Maintenance  
RD125 User Transaction Size Limit Status  
RD130 Trade Enrichment Rule Maintenance  
RD135 Trade Enrichment Rule Status  
RD180 Auto Approval Rule Maintenance  
RD185 Auto Approval Rule Status  
RD190 SRQS Respondent Assignment Maintenance  
RD195 SRQS Respondent Assignment Status  
RD205 SMP Group Status Report  
RD210 Clearing Member Defined TSL Maintenance  
RD215 Clearing Member Defined TSL Status  
RD220 Trading Member Defined TSL Maintenance  
RD225 Trading Member Defined TSL Status  
RD260 TSL Migration Status

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TA113 Complex and Flexible Instrument Definition  
TA114 Variance Futures Parameter  
TA115 Total Return Futures Parameters  
TA116 Decay Split Table  
TC230 Cross and Quote Requests  
TC540 Daily Order Maintenance  
TC545 Daily TES Maintenance  
TC550 Open Order Detail  
TC600 Xetra EnLight Maintenance  
TC610 Xetra EnLight Best Execution Summary  
TC810 T7 Daily Trade Confirmation  
TC812 T7 Daily Prevented Self-Matches  
TC910 T7 Daily Match Step Activity  
TD930 Daily Trade Statistics  
TD954 Stressed Market Conditions  
TD965 Specialist State Change  
TD983 Regulatory Market Making MTD  
TE535 Cross and Quote Requests  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE546 Daily Basket TES Maintenance  
TE547 TES Late Approval Report  
TE548 Daily Compression Maintenance  
TE550 Open Order Detail  
TE590 CLIP Trading Indication  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary  
TE810 T7 Daily Trade Confirmation  
TE812 Daily Prevented Self-Matches  
TE910 T7 Daily Trade Activity  
TE930 T7 Daily Trade Statistics  
TL001 System Transaction Overview  
TR100 Order to Trade Ratio Report  
TR101 MiFID II OTR Report  
TR102 Excessive System Usage Report  
TR103 Eurex Daily OTR Parameter  
TR104 Eurex Daily ESU Parameter  
TR160 Identifier Mapping Error  
TR161 Identifier Mapping Status  
TR162 Algo HFT Error  
TR163 Algo HFT Status  
TR166 Identifier Mapping Final Error report  
TR167 Non-Uniqueness Identifier  
TR168 Non-Consistency Identifier  
TR901 MiFID II Message Rate Report  
TR902 Daily Order and Quote Transactions

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TT132 Market Maker Protection  
TT133 Trading Risk Events  
TT135 Risk Event Report  
TT136 Pre-trade Risk Control

## 6.696 rptNam

Description This field contains the report name.

Format alphanumeric 30

Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- CB069 Transaction Report
- CB080 Monthly Fee and Rebate Statement
- CB142 Fee Per Executed Order T7 Boerse Frankfurt
- CB150 Fee Overall Summary T7 Boerse Frankfurt
- CB160 Fee Statement T7 Boerse Frankfurt
- CB162 Monthly Specialist Refund
- CB242 Specialist Service Fee Per Executed Order
- CB243 Specialist Service Fee XFS Per Executed Order
- CB250 Specialist Service Fee Overall Summary
- CB253 Specialist Service Fee XFS Overall Summary
- CB260 Specialist Service Fee Statement
- CB263 Specialist Service Fee XFS Statement
- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
- PM900 Specialist Performance per Executed Order
- PM910 ITM Issuer Fulfillment Aggregated
- PM920 ITM Issuer Fulfillment Instrument Level
- PM930 ITM Issuer Performance Per Executed Order
- RC100 Capital Adjustment Series Report
- RD110 User Profile Maintenance
- RD115 User Profile Status

RD120 User Transaction Size Limit Maintenance  
RD125 User Transaction Size Limit Status  
RD130 Trade Enrichment Rule Maintenance  
RD135 Trade Enrichment Rule Status  
RD180 Auto Approval Rule Maintenance  
RD185 Auto Approval Rule Status  
RD190 SRQS Respondent Assignment Maintenance  
RD195 SRQS Respondent Assignment Status  
RD205 SMP Group Status Report  
RD210 Clearing Member Defined TSL Maintenance  
RD215 Clearing Member Defined TSL Status  
RD220 Trading Member Defined TSL Maintenance  
RD225 Trading Member Defined TSL Status  
RD260 TSL Migration Status  
TA113 Complex and Flexible Instrument Definition  
TA114 Variance Futures Parameter  
TA115 Total Return Futures Parameters  
TA116 Decay Split Table  
TC230 Cross and Quote Requests  
TC540 Daily Order Maintenance  
TC545 Daily TES Maintenance  
TC550 Open Order Detail  
TC600 Xetra EnLight Maintenance  
TC610 Xetra EnLight Best Execution Summary  
TC810 T7 Daily Trade Confirmation  
TC812 T7 Daily Prevented Self-Matches  
TC910 T7 Daily Match Step Activity  
TD930 Daily Trade Statistics  
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance  
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance  
TD954 Stressed Market Conditions  
TD955 Building Block Liquidity Provider Measurement  
TD956 Basis Building Block Liquidity Provider  
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning  
TD961 Daily Eurex EnLight LP Performance  
TD962 MTD Eurex EnLight LP Performance  
TD963 Daily Eurex EnLight RFQ Fulfillment - detailed  
TD964 MTD Eurex EnLight Performance  
TD965 Specialist State Change  
TD981 Special Market Making Report  
TD982 Special Report French Equity Options  
TD983 Regulatory Market Making MTD  
TE535 Cross and Quote Requests  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance

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TE546 Daily Basket TES Maintenance  
 TE547 TES Late Approval Report  
 TE548 Daily Compression Maintenance  
 TE550 Open Order Detail  
 TE590 CLIP Trading Indication  
 TE600 Eurex EnLight Maintenance  
 TE610 Eurex EnLight Best Execution Summary  
 TE810 T7 Daily Trade Confirmation  
 TE812 Daily Prevented Self-Matches  
 TE910 T7 Daily Trade Activity  
 TE930 T7 Daily Trade Statistics  
 TL001 System Transaction Overview  
 TR100 Order to Trade Ratio Report  
 TR101 MiFID II OTR Report  
 TR102 Excessive System Usage Report  
 TR103 Eurex Daily OTR Parameter  
 TR104 Eurex Daily ESU Parameter  
 TR160 Identifier Mapping Error  
 TR161 Identifier Mapping Status  
 TR162 Algo HFT Error  
 TR163 Algo HFT Status  
 TR166 Identifier Mapping Final Error report  
 TR167 Non-Uniqueness Identifier  
 TR168 Non-Consistency Identifier  
 TR901 MiFID II Message Rate Report  
 TR902 Daily Order and Quote Transactions  
 TT132 Market Maker Protection  
 TT133 Trading Risk Events  
 TT135 Risk Event Report  
 TT136 Pre-trade Risk Control

## 6.697 rptPrntEffDat

Description	This field contains the report print effective date of the XML and generic text report.
Format	DateFormat
Where used:	CB042 Fee Per Executed Order CB050 Fee Overall Summary CB060 Fee Statement CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report CB080 Monthly Fee and Rebate Statement

CB142 Fee Per Executed Order T7 Boerse Frankfurt  
CB150 Fee Overall Summary T7 Boerse Frankfurt  
CB160 Fee Statement T7 Boerse Frankfurt  
CB162 Monthly Specialist Refund  
CB242 Specialist Service Fee Per Executed Order  
CB243 Specialist Service Fee XFS Per Executed Order  
CB250 Specialist Service Fee Overall Summary  
CB253 Specialist Service Fee XFS Overall Summary  
CB260 Specialist Service Fee Statement  
CB263 Specialist Service Fee XFS Statement  
PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker  
PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor  
PM300 Compliance Report Equities Designated Sponsor  
PM400 Compliance Report ETFs & ETPs Designated Sponsor  
PM500 Rating Report Equities Designated Sponsor  
PM600 Individual Rating Report Equities Designated Sponsor  
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs  
PM900 Specialist Performance per Executed Order  
PM910 ITM Issuer Fulfillment Aggregated  
PM920 ITM Issuer Fulfillment Instrument Level  
PM930 ITM Issuer Performance Per Executed Order  
RC100 Capital Adjustment Series Report  
RD110 User Profile Maintenance  
RD115 User Profile Status  
RD120 User Transaction Size Limit Maintenance  
RD125 User Transaction Size Limit Status  
RD130 Trade Enrichment Rule Maintenance  
RD135 Trade Enrichment Rule Status  
RD180 Auto Approval Rule Maintenance  
RD185 Auto Approval Rule Status  
RD190 SRQS Respondent Assignment Maintenance  
RD195 SRQS Respondent Assignment Status  
RD205 SMP Group Status Report  
RD210 Clearing Member Defined TSL Maintenance  
RD215 Clearing Member Defined TSL Status  
RD220 Trading Member Defined TSL Maintenance  
RD225 Trading Member Defined TSL Status  
RD260 TSL Migration Status  
TA113 Complex and Flexible Instrument Definition  
TA114 Variance Futures Parameter  
TA115 Total Return Futures Parameters  
TA116 Decay Split Table  
TC230 Cross and Quote Requests  
TC540 Daily Order Maintenance  
TC545 Daily TES Maintenance

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TC550 Open Order Detail  
TC600 Xetra EnLight Maintenance  
TC610 Xetra EnLight Best Execution Summary  
TC810 T7 Daily Trade Confirmation  
TC812 T7 Daily Prevented Self-Matches  
TC910 T7 Daily Match Step Activity  
TD930 Daily Trade Statistics  
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance  
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance  
TD954 Stressed Market Conditions  
TD955 Building Block Liquidity Provider Measurement  
TD956 Basis Building Block Liquidity Provider  
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning  
TD961 Daily Eurex EnLight LP Performance  
TD962 MTD Eurex EnLight LP Performance  
TD963 Daily Eurex EnLight RFQ Fulfillment - detailed  
TD964 MTD Eurex EnLight Performance  
TD965 Specialist State Change  
TD981 Special Market Making Report  
TD982 Special Report French Equity Options  
TD983 Regulatory Market Making MTD  
TE535 Cross and Quote Requests  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE546 Daily Basket TES Maintenance  
TE547 TES Late Approval Report  
TE548 Daily Compression Maintenance  
TE550 Open Order Detail  
TE590 CLIP Trading Indication  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary  
TE810 T7 Daily Trade Confirmation  
TE812 Daily Prevented Self-Matches  
TE910 T7 Daily Trade Activity  
TE930 T7 Daily Trade Statistics  
TL001 System Transaction Overview  
TR100 Order to Trade Ratio Report  
TR101 MiFID II OTR Report  
TR102 Excessive System Usage Report  
TR103 Eurex Daily OTR Parameter  
TR104 Eurex Daily ESU Parameter  
TR160 Identifier Mapping Error  
TR161 Identifier Mapping Status  
TR162 Algo HFT Error  
TR163 Algo HFT Status

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TR166 Identifier Mapping Final Error report  
TR167 Non-Uniqueness Identifier  
TR168 Non-Consistency Identifier  
TR901 MiFID II Message Rate Report  
TR902 Daily Order and Quote Transactions  
TT132 Market Maker Protection  
TT133 Trading Risk Events  
TT135 Risk Event Report  
TT136 Pre-trade Risk Control

## 6.698 rptPrntEffTim

Description This field contains the report print effective time of the XML and generic text report.

Format TimeFormat

Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- CB069 Transaction Report
- CB080 Monthly Fee and Rebate Statement
- CB142 Fee Per Executed Order T7 Boerse Frankfurt
- CB150 Fee Overall Summary T7 Boerse Frankfurt
- CB160 Fee Statement T7 Boerse Frankfurt
- CB162 Monthly Specialist Refund
- CB242 Specialist Service Fee Per Executed Order
- CB243 Specialist Service Fee XFS Per Executed Order
- CB250 Specialist Service Fee Overall Summary
- CB253 Specialist Service Fee XFS Overall Summary
- CB260 Specialist Service Fee Statement
- CB263 Specialist Service Fee XFS Statement
- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
- PM900 Specialist Performance per Executed Order

PM910 ITM Issuer Fulfillment Aggregated  
PM920 ITM Issuer Fulfillment Instrument Level  
PM930 ITM Issuer Performance Per Executed Order  
RC100 Capital Adjustment Series Report  
RD110 User Profile Maintenance  
RD115 User Profile Status  
RD120 User Transaction Size Limit Maintenance  
RD125 User Transaction Size Limit Status  
RD130 Trade Enrichment Rule Maintenance  
RD135 Trade Enrichment Rule Status  
RD180 Auto Approval Rule Maintenance  
RD185 Auto Approval Rule Status  
RD190 SRQS Respondent Assignment Maintenance  
RD195 SRQS Respondent Assignment Status  
RD205 SMP Group Status Report  
RD210 Clearing Member Defined TSL Maintenance  
RD215 Clearing Member Defined TSL Status  
RD220 Trading Member Defined TSL Maintenance  
RD225 Trading Member Defined TSL Status  
RD260 TSL Migration Status  
TA113 Complex and Flexible Instrument Definition  
TA114 Variance Futures Parameter  
TA115 Total Return Futures Parameters  
TA116 Decay Split Table  
TC230 Cross and Quote Requests  
TC540 Daily Order Maintenance  
TC545 Daily TES Maintenance  
TC550 Open Order Detail  
TC600 Xetra EnLight Maintenance  
TC610 Xetra EnLight Best Execution Summary  
TC810 T7 Daily Trade Confirmation  
TC812 T7 Daily Prevented Self-Matches  
TC910 T7 Daily Match Step Activity  
TD930 Daily Trade Statistics  
TD954 Stressed Market Conditions  
TD965 Specialist State Change  
TD983 Regulatory Market Making MTD  
TE535 Cross and Quote Requests  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE546 Daily Basket TES Maintenance  
TE547 TES Late Approval Report  
TE548 Daily Compression Maintenance  
TE550 Open Order Detail  
TE590 CLIP Trading Indication  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary  
TE810 T7 Daily Trade Confirmation

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TE812 Daily Prevented Self-Matches  
TE910 T7 Daily Trade Activity  
TE930 T7 Daily Trade Statistics  
TL001 System Transaction Overview  
TR100 Order to Trade Ratio Report  
TR101 MiFID II OTR Report  
TR102 Excessive System Usage Report  
TR103 Eurex Daily OTR Parameter  
TR104 Eurex Daily ESU Parameter  
TR160 Identifier Mapping Error  
TR161 Identifier Mapping Status  
TR162 Algo HFT Error  
TR163 Algo HFT Status  
TR166 Identifier Mapping Final Error report  
TR167 Non-Uniqueness Identifier  
TR168 Non-Consistency Identifier  
TR901 MiFID II Message Rate Report  
TR902 Daily Order and Quote Transactions  
TT132 Market Maker Protection  
TT133 Trading Risk Events  
TT135 Risk Event Report  
TT136 Pre-trade Risk Control

## 6.699 rptPrntRunDat

Description This field contains report print run date of the XML and generic text report.

Format DateFormat

Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- CB069 Transaction Report
- CB080 Monthly Fee and Rebate Statement
- CB142 Fee Per Executed Order T7 Boerse Frankfurt
- CB150 Fee Overall Summary T7 Boerse Frankfurt
- CB160 Fee Statement T7 Boerse Frankfurt
- CB162 Monthly Specialist Refund
- CB242 Specialist Service Fee Per Executed Order
- CB243 Specialist Service Fee XFS Per Executed Order
- CB250 Specialist Service Fee Overall Summary
- CB253 Specialist Service Fee XFS Overall Summary
- CB260 Specialist Service Fee Statement



CB263 Specialist Service Fee XFS Statement  
PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker  
PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor  
PM300 Compliance Report Equities Designated Sponsor  
PM400 Compliance Report ETFs & ETPs Designated Sponsor  
PM500 Rating Report Equities Designated Sponsor  
PM600 Individual Rating Report Equities Designated Sponsor  
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs  
PM900 Specialist Performance per Executed Order  
PM910 ITM Issuer Fulfillment Aggregated  
PM920 ITM Issuer Fulfillment Instrument Level  
PM930 ITM Issuer Performance Per Executed Order  
RC100 Capital Adjustment Series Report  
RD110 User Profile Maintenance  
RD115 User Profile Status  
RD120 User Transaction Size Limit Maintenance  
RD125 User Transaction Size Limit Status  
RD130 Trade Enrichment Rule Maintenance  
RD135 Trade Enrichment Rule Status  
RD180 Auto Approval Rule Maintenance  
RD185 Auto Approval Rule Status  
RD190 SRQS Respondent Assignment Maintenance  
RD195 SRQS Respondent Assignment Status  
RD205 SMP Group Status Report  
RD210 Clearing Member Defined TSL Maintenance  
RD215 Clearing Member Defined TSL Status  
RD220 Trading Member Defined TSL Maintenance  
RD225 Trading Member Defined TSL Status  
RD260 TSL Migration Status  
TA113 Complex and Flexible Instrument Definition  
TA114 Variance Futures Parameter  
TA115 Total Return Futures Parameters  
TA116 Decay Split Table  
TC230 Cross and Quote Requests  
TC540 Daily Order Maintenance  
TC545 Daily TES Maintenance  
TC550 Open Order Detail  
TC600 Xetra EnLight Maintenance  
TC610 Xetra EnLight Best Execution Summary  
TC810 T7 Daily Trade Confirmation  
TC812 T7 Daily Prevented Self-Matches  
TC910 T7 Daily Match Step Activity  
TD930 Daily Trade Statistics  
TD943 Daily Strategy Building Block Liquidity Provider Quote Request  
Performance

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TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance  
TD954 Stressed Market Conditions  
TD955 Building Block Liquidity Provider Measurement  
TD956 Basis Building Block Liquidity Provider  
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning  
TD961 Daily Eurex EnLight LP Performance  
TD962 MTD Eurex EnLight LP Performance  
TD963 Daily Eurex EnLight RFQ Fulfillment - detailed  
TD964 MTD Eurex EnLight Performance  
TD965 Specialist State Change  
TD981 Special Market Making Report  
TD982 Special Report French Equity Options  
TD983 Regulatory Market Making MTD  
TE535 Cross and Quote Requests  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE546 Daily Basket TES Maintenance  
TE547 TES Late Approval Report  
TE548 Daily Compression Maintenance  
TE550 Open Order Detail  
TE590 CLIP Trading Indication  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary  
TE810 T7 Daily Trade Confirmation  
TE812 Daily Prevented Self-Matches  
TE910 T7 Daily Trade Activity  
TE930 T7 Daily Trade Statistics  
TL001 System Transaction Overview  
TR100 Order to Trade Ratio Report  
TR101 MiFID II OTR Report  
TR102 Excessive System Usage Report  
TR103 Eurex Daily OTR Parameter  
TR104 Eurex Daily ESU Parameter  
TR160 Identifier Mapping Error  
TR161 Identifier Mapping Status  
TR162 Algo HFT Error  
TR163 Algo HFT Status  
TR166 Identifier Mapping Final Error report  
TR167 Non-Uniqueness Identifier  
TR168 Non-Consistency Identifier  
TR901 MiFID II Message Rate Report  
TR902 Daily Order and Quote Transactions

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TT133 Trading Risk Events  
TT135 Risk Event Report  
TT136 Pre-trade Risk Control

### 6.700 secuAdminCod

Description This field uniquely identifies the modifying user.

Format alphanumeric 11

Where used:  
RD110 User Profile Maintenance  
RD120 User Transaction Size Limit Maintenance  
RD130 Trade Enrichment Rule Maintenance  
RD180 Auto Approval Rule Maintenance  
RD190 SRQS Respondent Assignment Maintenance  
RD210 Clearing Member Defined TSL Maintenance  
RD220 Trading Member Defined TSL Maintenance

### 6.701 secuLstClsPrc

Description This field contains the security last closing price at the last market closing.

Format numeric signed 11, 5

Where used: TA114 Variance Futures Parameter

### 6.702 secuPrvClsPrc

Description This field contains the previous day closing price. In case of derivative its the underlying or security in the market. In case of Cash its the closing Price of the Instrument

Format numeric 11, 5

Where used: TD930 Daily Trade Statistics

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### 6.703 secuRFac

Description	This field indicates the capital adjustment ratio, which is also known as R-factor, used to modify the contract size and/or exercise price.
Format	numeric 12, 8
Where used:	RC100 Capital Adjustment Series Report

### 6.704 secuShtNam

Description	This field contains the security short name.
Format	alphanumeric 30
Where used:	TE545 Daily TES Maintenance

### 6.705 segmentMIC

Description	This field reflects the Segment MIC.
Format	alphanumeric 4
Where used:	TC545 Daily TES Maintenance TC810 T7 Daily Trade Confirmation TE810 T7 Daily Trade Confirmation

### 6.706 sellLimit

Description	This field contains the sell limit.
Format	numeric 10
Where used:	TT136 Pre-trade Risk Control

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### **6.707 seriMthTrdQtyBst**

Description This field contains the instrument total traded best quantity.

Format numeric 13, 4

Where used: TD930 Daily Trade Statistics

### **6.708 seriMthTrdQtyVDO**

Description This field contains the per month traded VDO quantity for the instrument.

Format numeric 13, 4

Where used: TD930 Daily Trade Statistics

### **6.709 seriTrdTotQtyBst**

Description This field contains the instrument total traded best quantity.

Format numeric 13, 4

Where used: TD930 Daily Trade Statistics

### **6.710 seriTrdTotQtyVDO**

Description This field contains the instrument total traded VDO quantity.

Format numeric 13, 4

Where used: TD930 Daily Trade Statistics

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### 6.711 servFeeAmnt

Description	This field contains the service fee amount.
Format	numeric signed 15, 2
Where used:	CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary

### 6.712 servFeeCrtDayAmnt

Description	This field contains the current day service fee amount.
Format	numeric signed 15, 2
Where used:	CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary

### 6.713 servFeeCrtMthBal

Description	This field contains the fee current monthly service fee balance.
Format	numeric signed 15, 2
Where used:	CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

### 6.714 servFeeTypCod

Description	This field contains the service fee type code.
Format	alphanumeric 3

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Where used:                   CB250 Specialist Service Fee Overall Summary  
                                       CB253 Specialist Service Fee XFS Overall Summary  
                                       CB260 Specialist Service Fee Statement  
                                       CB263 Specialist Service Fee XFS Statement

### 6.715   servFeeTypNam

Description                   This field contains the service fee type name.

Format                         alphanumeric 15

Where used:                   CB250 Specialist Service Fee Overall Summary  
                                       CB253 Specialist Service Fee XFS Overall Summary  
                                       CB260 Specialist Service Fee Statement  
                                       CB263 Specialist Service Fee XFS Statement

### 6.716   sessionId

Description                   This field contains the session ID.

Format                         numeric 9

Where used:                   CB068 Transaction Overview  
                                       CB069 Transaction Report  
                                       TC540 Daily Order Maintenance  
                                       TC550 Open Order Detail  
                                       TE540 Daily Order Maintenance  
                                       TE590 CLIP Trading Indication  
                                       TR160 Identifier Mapping Error  
                                       TT132 Market Maker Protection

### 6.717   settlAcct

Description                   This field contains the settlement account.

Format                         alphanumeric 35

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Where used: RD115 User Profile Status  
TC810 T7 Daily Trade Confirmation

### 6.718 settlAmnt

Description (Accumulated) settlement amount of the executed order.

Format numeric 12, 2

Where used: TC810 T7 Daily Trade Confirmation

### 6.719 settlBasis

Description This field represents the Daily Settlement Basis calculated in index points from the Daily Settlement TRF Spread (basis points).

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

### 6.720 settlClgPrc

Description This field represents the Daily Settlement Price calculated in Clearing Notation (index points) from the Settlement TRF spread.

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

### 6.721 settlCurr

Description This field contains the settlement currency.

Format alphanumeric 3



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Where used: TC810 T7 Daily Trade Confirmation

### 6.722 **settlDat**

Description This field contains the settlement date, on which the delivery transaction will be completed.

Format DateFormat

Where used: TC545 Daily TES Maintenance  
TC600 Xetra EnLight Maintenance  
TC610 Xetra EnLight Best Execution Summary  
TC810 T7 Daily Trade Confirmation  
TE545 Daily TES Maintenance

### 6.723 **settlementPrc**

Description This field indicates the settlement price calculated from the settlement volatility.

Format numeric 11, 5

Where used: TA114 Variance Futures Parameter

### 6.724 **settlementVola**

Description This field indicates the settlement volatility used to calculate the settlement price.

Format numeric 5, 2

Where used: TA114 Variance Futures Parameter

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### 6.725 **settlInst**

Description	This field indicates settlement institution, which performs the collateral management and delivery transactions for the member.
Format	alphanumeric 5
Where used:	TE545 Daily TES Maintenance

### 6.726 **settlLocat**

Description	This field contains the settlement location and is only relevant for Cash Market.
Format	alphanumeric 5
Where used:	RD115 User Profile Status TC810 T7 Daily Trade Confirmation

### 6.727 **settlSpread**

Description	This field represents the Daily Settlement TRF Spread entered in basis points as the Settlement Price in Trading Notation used to calculate the Daily Settlement Price in Clearing Notation (index points).
Format	numeric signed 12, 6
Where used:	TA115 Total Return Futures Parameters

### 6.728 **settlTyp**

Description	This field indicates the C7 settlement type.
Format	alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
C	Cash Settlement	
P	Physical Settlement	

Where used: TA113 Complex and Flexible Instrument Definition

### 6.729 shortCodeId

Description The field contains the numeric short code ID.

Format alphanumeric 20

Where used: TR160 Identifier Mapping Error  
TR161 Identifier Mapping Status  
TR167 Non-Uniqueness Identifier  
TR168 Non-Consistency Identifier

### 6.730 shortCodesCorrDayt1

Description This field contains the count of uploaded short codes for the field "ClientID", "Execution Decision" and "Investment Decision" on day t+1 in order to correct used but not decrypted short codes for those fields on day t.

Format numeric 12

Where used: TR166 Identifier Mapping Final Error report

### 6.731 shortCodesDayt0

Description This field contains the count of used short codes of the field "ClientID", "Execution Decision" and "Investment Decision" in order messages of day t.

Format numeric 12

Where used: TR166 Identifier Mapping Final Error report

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### 6.732 shortCodesMissingDayt0

Description	This field contains the count of missing short codes of the field "ClientID", "Execution Decision" and "Investment Decision" of day t, which were not decrypted with a long code latest by trading day t.
Format	numeric 12
Where used:	TR166 Identifier Mapping Final Error report

### 6.733 shortCodeSrc

Description	This field contains the "1 - Client long value is missing", the information will be provided from which field the short code stems from: Either Client ID or Execution ID or Investment ID.	
Format	alphanumeric 1	
<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
C	clientIdentifier	Client ID
E	executionIdentifier	Execution ID
I	investmentIdentifier	Investment ID
Where used:	TR160 Identifier Mapping Error	

### 6.734 showBuySideUserInfo

Description	This flag is set by the requester to show the buy side user information to the selected respondent.	
Format	alphanumeric 1	
<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False
1	T	True

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Where used: TE600 Eurex EnLight Maintenance

### 6.735 showLastDealOnClosure

Description This flag is set by the requester to show the last deal price, the quantity, and the deal time on the auto closure of the negotiation to the respondents who have responded with a quote.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	FALSE
1	T	TRUE

Where used: TE600 Eurex EnLight Maintenance

### 6.736 showLastNegotiatedPrc

Description This flag set by requester to show the last negotiated price to the respondent.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False
1	T	True

Where used: TE600 Eurex EnLight Maintenance

### 6.737 showLastNegotiatedPrcQty

Description This flag set by requester to show the last negotiated price and quantity to the respondent.

Format alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False
1	T	True

Where used: TE600 Eurex EnLight Maintenance

### **6.738 showNoOfRespondents**

Description This flag indicates whether to show the respondents, the number of respondents invited to the negotiation event.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False
1	T	True

Where used: TE600 Eurex EnLight Maintenance

### **6.739 showPrc**

Description This flag set by requester to show Bid and Offer price to the respondent.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False
1	T	True

Where used: TE600 Eurex EnLight Maintenance

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### 6.740 showQty

Description This flag set by requester to show open quantity to the respondent.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False
1	T	True

Where used: TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### 6.741 showSide

Description This flag set by requester to show side to the respondent.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False
1	T	True

Where used: TC600 Xetra EnLight Maintenance  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### 6.742 shtQuoPct

Description This field contains short quote percentage, which is the percentage of the violations caused by quotes that were not active throughout the minimum time span.

Format numeric 6, 2

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance

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### 6.743 sideBU

Description	This field indicates the business unit of the approving trader for which a TES side has been entered.
Format	alphanumeric 8
Where used:	TC545 Daily TES Maintenance TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance TE547 TES Late Approval Report TE548 Daily Compression Maintenance

### 6.744 sideFixed

Description	This flag indicates whether the Side is fixed.	
Format	alphanumeric 1	
<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False
1	T	True
Where used:	TE600 Eurex EnLight Maintenance	

### 6.745 sideId

Description	This field indicates the unique TES side ID assigned by the exchange for each trader participating to the TES Trade.
Format	alphanumeric 20
Where used:	TC545 Daily TES Maintenance TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance TE548 Daily Compression Maintenance



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### 6.746 sideLiquidityInd

Description This field indicates whether the order initiator is passive, or aggressive, or whether the order was matched in auction.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0		Not applicable
1	ADD LIQ	Added liquidity (Passive)
2	REM LIQ	Removed liquidity (aggressive; includes triggered orders)
4	AUCTION	Auction (includes VDO matching at midpoint)

Where used: TC540 Daily Order Maintenance  
TC810 T7 Daily Trade Confirmation  
TE540 Daily Order Maintenance  
TE810 T7 Daily Trade Confirmation

### 6.747 sideRefId

Description Reference ID of a basket as provided by the approving user.

Format alphanumeric 20

Where used: TE546 Daily Basket TES Maintenance

### 6.748 sideStatus

Description This field indicates the approving status of the TES side.

Format alphanumeric 3

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	ENT	Pending
2	APP	Approved
3	AUT	Auto Approved
4	DEL	Deleted
5	EXE	Executed
6	RPE	Reversal is Pending
7	RAP	Reversal is Approved
8	REV	Reversed
9	RCX	Reversal is Cancelled

Where used: TC545 Daily TES Maintenance  
TE545 Daily TES Maintenance  
TE546 Daily Basket TES Maintenance  
TE548 Daily Compression Maintenance

### 6.749 sideTrader

Description This field indicates the user name of the approving trader for which a TES side has been entered.

Format alphanumeric 6

Where used: TC545 Daily TES Maintenance  
TE545 Daily TES Maintenance  
TE546 Daily Basket TES Maintenance  
TE547 TES Late Approval Report  
TE548 Daily Compression Maintenance

### 6.750 sizeClass

Description This field contains the size class for the program/package/product combination.

Format alphanumeric 16

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Where used: TD955 Building Block Liquidity Provider Measurement  
TD956 Basis Building Block Liquidity Provider  
TD957 Package Building Block Liquidity Provider Measurement and  
Advanced Designated Liquidity Provisioning  
TD981 Special Market Making Report

### 6.751 sizeCovTim

Description This field contains coverage time, which is the total time for which active good quotes were provided on the series in the market trading hours, where the larger size requirement is fulfilled.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

### 6.752 skipMinLotSizeVal

Description This field denotes if the Minimum Lot Size validation is skipped for this TES trade.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	FALSE	Minimum Lot Size Validation is not skipped for this TES Trade.
1	TRUE	Minimum Lot Size Validation is skipped for this TES trade.

Where used: TE545 Daily TES Maintenance

### 6.753 skipQtyCheck

Description This field determines if the maximum quantity check should be skipped during the auto approval of the TES trade side. Relevant only for Cash Market.

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Format                      alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	Y	Yes
2	N	No

Where used:                      RD185 Auto Approval Rule Status  
TC600 Xetra EnLight Maintenance

### 6.754    skipValueCheck

Description                      This field determines if the maximum value check should be skipped during the auto approval of the TES trade side. Relevant only for Cash Market.

Format                              alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	Y	Yes
2	N	No

Where used:                      RD185 Auto Approval Rule Status  
TC600 Xetra EnLight Maintenance

### 6.755    smartFlag

Description                      This field indicates whether the respondent is added based on the Smart functionality or not.

Format                              alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	FALSE	The respondent is added manually by the requester.
1	TRUE	The respondent is added based on the Smart functionality.

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Where used: TC600 Xetra EnLight Maintenance  
TC610 Xetra EnLight Best Execution Summary

### 6.756 smartUserId

Description This field indicates the numeric identifier assigned to the respondent user which are added by the smart functionality. The smartUserId is valid only within the negotiation event.

Format numeric 6

Where used: TC600 Xetra EnLight Maintenance  
TC610 Xetra EnLight Best Execution Summary

### 6.757 smcAccumTime

Description This field indicates the accumulated Stressed Market Condition (SMC) time during that day in the required expiries and strikes. It is used to calculate the quotation coverage.

Format TimeFormat

Where used: TD954 Stressed Market Conditions

### 6.758 smcAtwAskQty

Description This field displays the ask side's time-weighted average quantity during stressed market conditions in one instrument on this trading day.

Format numeric 13, 4

Where used: PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker

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### 6.759 smcAtwAskQtyMtd

Description	This field displays the ask side's time-weighted average quantity during stressed market conditions in one instrument month-to-date.
Format	numeric 13, 4
Where used:	PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker

### 6.760 smcAtwBidQty

Description	This field displays the bid side's time-weighted average quantity during stressed market conditions in one instrument on this trading day.
Format	numeric 13, 4
Where used:	PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker

### 6.761 smcAtwBidQtyMtd

Description	This field displays the bid side's time-weighted average quantity during stressed market conditions in one instrument month-to-date.
Format	numeric 13, 4
Where used:	PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker

### 6.762 smcAtwSpreadAbsolute

Description	This field displays the Average Time Weighted Spread (absolute) during stressed market conditions in one instrument on this trading day.
Format	numeric signed 10, 5

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Where used: PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker

### 6.763 smcAtwSpreadAbsoluteMtd

Description This field displays the Average Time Weighted Spread (absolute) during stressed market conditions in one instrument month-to-date.

Format numeric signed 10, 5

Where used: PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker

### 6.764 smcAtwSpreadPercentage

Description This field displays the Average Time Weighted Spread (percentage) during stressed market conditions in one instrument on this trading day.

Format numeric signed 10, 5

Where used: PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker

### 6.765 smcAtwSpreadPercentageMtd

Description This field displays the Average Time Weighted Spread (percentage) during stressed market conditions in one instrument month-to-date.

Format numeric signed 10, 5

Where used: PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker

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### 6.766 smcAtwSpreadToMaxSpread

Description	This field displays the Average Time Weighted Spread in relation to the maximum spread during stressed market conditions in one instrument on this trading day.
Format	numeric signed 10, 5
Where used:	PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker

### 6.767 smcAtwSpreadToMaxSpreadMtd

Description	This field displays the Average Time Weighted Spread in relation to the maximum spread during stressed market conditions in one instrument month-to-date.
Format	numeric signed 10, 5
Where used:	PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker

### 6.768 smcCovrdTime

Description	This field contains Stressed Market Condition (SMC) covered time, which is the total time for which valid quotes were provided in the respective expiries and strikes during SMC.
Format	TimeFormat
Where used:	TD954 Stressed Market Conditions

### 6.769 smcCovReq

Description	This field contains Stressed Market Condition (SMC) coverage requirement, which is the percentage of the SMC trading period required to be covered by good quotes for a member registered as Liquidity Provider or Regulatory Market Maker.
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Format numeric 5

Where used: TD954 Stressed Market Conditions

### 6.770 smcDayFulInd

Description This field contains an indication on whether on a trading day the SMC quotation requirement was met (1 = yes, 0 = no). It is used for the calculation of OTR and ESU fees.

Format numeric 1

Where used: TD954 Stressed Market Conditions

### 6.771 smcFactor

Description The field contains a factor which is multiplied to the threshold if a participant fulfilled the relaxed quotation requirements during stressed market conditions.

Format numeric 4, 2

Where used: TR103 Eurex Daily OTR Parameter  
TR104 Eurex Daily ESU Parameter

### 6.772 smcFullfilled

Description This field indicate whether a market maker has fullfilled his quoting obligations during the stress market conditions ("SMC").

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	FALSE
1	T	TRUE

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Where used: TR100 Order to Trade Ratio Report  
TR102 Excessive System Usage Report

### 6.773 smcMtdFulfilledInd

Description This field indicates whether the Stressed Market Condition (SMC) requirement per member and product is fulfilled (mtd). This is the case if the MTD SMC Coverage is greater than or equal to the MTD SMC Requirement. If the SMC total time is smaller than or equal to the minimum time, the SMC requirement is always fulfilled. Valid Values: YES and NO.

Format alphanumeric 3

Where used: TD954 Stressed Market Conditions

### 6.774 smcQuotTime

Description This field displays the quotation time during stressed market conditions in one instrument on this trading day.

Format TimeFormat

Where used: PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker

### 6.775 smcQuotTimeMtd

Description This field displays the aggregated quotation time during stressed market conditions in one instrument month-to-date.

Format TimeFormat

Where used: PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker

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### 6.776 smcRate

Description	This field displays the participation rate during stressed market conditions in one instrument on this trading day.
Format	numeric 5, 2
Where used:	PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker

### 6.777 smcRateMtd

Description	This field displays the aggregated quotation time of Market Maker during stressed markets conditions in relation to aggregated duration of stressed market conditions in one instrument month-to-date.
Format	numeric 5, 2
Where used:	PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker

### 6.778 smcReqTime

Description	This field contains the required time for quotation during Stressed Market Condition (SMC) in order to qualify for the respective incentives.
Format	TimeFormat
Where used:	TD954 Stressed Market Conditions

### 6.779 smcTime

Description	This field contains the total time that the product was in Stressed Market Condition (SMC) during that day.
Format	TimeFormat

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Where used: TD954 Stressed Market Conditions

### 6.780 smcTrdTime

Description This field displays the duration of stressed market conditions in one instrument on this trading day.

Format TimeFormat

Where used: PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker

### 6.781 smcTrdTimeMtd

Description This field displays the aggregated duration of stressed market conditions in one instrument month-to-date.

Format TimeFormat

Where used: PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker

### 6.782 smpActionSide

Description The field refers to the smpActionSide that affected side for an SMP action. This attribute is only applicable for SMP Type B. The value "Incoming" refers to the cancellation of the quantity of only the incoming order due to SMP. The value "Resting" refers to the cancellation of the quantity of the resting order only due to SMP. The value "Both" refers to the cancellation of the quantity of the incoming and resting orders due to SMP. For SMP Type A this field will be empty.

Format alphanumeric 8

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	INCOMING	SMP action applicable to only Incoming order
2	RESTING	SMP action applicable to only Resting order
3	BOTH	SMP action applicable to both Incoming and Resting order

Where used: RD205 SMP Group Status Report

### 6.783 smpDeletedQty

Description This field contains the prevented self-match quantity.

Format numeric 13, 4

Where used: TC812 T7 Daily Prevented Self-Matches  
TE812 Daily Prevented Self-Matches

### 6.784 smpGroupId

Description The field smpGroupId denotes the SMP group ID of a SMP group. This ID uniquely identifies a SMP group within a market

Format numeric 9

Where used: TC812 T7 Daily Prevented Self-Matches  
TE812 Daily Prevented Self-Matches

### 6.785 smpGroupName

Description The field refers to the textual name for a SMPGroup. The name uniquely identifies a SMP group within a market.

Format alphanumeric 30

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Where used: TC812 T7 Daily Prevented Self-Matches  
TE812 Daily Prevented Self-Matches

### 6.786 smpType

Description The field refers to the smpType applying to a market. The value 'A' refers to the currently used SMP procedure. Value 'B' refers to the SMP procedure for usage of Nodal and EEX markets.

Format alphanumeric 2

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	A	SMP Type A
2	B	SMP Type B
3	NA	SMP Not Supported

Where used: RD205 SMP Group Status Report

### 6.787 splitPosition

Description This field indicates the target instrument counter.

Format numeric 2

Where used: TA116 Decay Split Table

### 6.788 spreadClass

Description This field contains the spread class for the program/package/product combination.

Format alphanumeric 16

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Where used: TD955 Building Block Liquidity Provider Measurement  
TD956 Basis Building Block Liquidity Provider  
TD957 Package Building Block Liquidity Provider Measurement and  
Advanced Designated Liquidity Provisioning  
TD981 Special Market Making Report

### 6.789 spreadClassRmmReg

Description This field contains the spread class for the product relevant for Regulatory Market Making that is valid during regular trading hours.

Format alphanumeric 16

Where used: TD983 Regulatory Market Making MTD

### 6.790 spreadClassRmmThx

Description This field contains the spread class for the product relevant for Regulatory Market Making that is valid during extended trading hours (THX).

Format alphanumeric 16

Where used: TD983 Regulatory Market Making MTD

### 6.791 spreadCovTim

Description This field contains coverage time, which is the total time for which active good quotes were provided on the series in the market trading hours, where the tighter spread requirement is fulfilled.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

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### 6.792 spreadQuality

Description This field contains Spread Quality on that trading day which is a performance measure based on the average spread of all series quoted in the strike price window of a Market Maker in a product for a day.

Format numeric 5, 4

Where used: TR100 Order to Trade Ratio Report  
TR102 Excessive System Usage Report  
TR103 Eurex Daily OTR Parameter  
TR104 Eurex Daily ESU Parameter

### 6.793 spreadUnit

Description Spread unit.

Format alphanumeric 10

Where used: TR105 Minimum Quotation Requirement

### 6.794 standardVar

Description This field indicates the standard variance defined at the end of the first trading day

Format numeric 12, 6

Where used: TA114 Variance Futures Parameter

### 6.795 standardVola

Description This field indicates the standard volatility defined as the squared root of the standard variance

Format numeric 5, 2



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Where used: TA114 Variance Futures Parameter

### 6.796 statusInd

Description States the status of the mapping

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
N	N	New. The mapping has been provided new by the participant on the "date of upload file" and will be valid as stated in "valid from".
M	M	Modify. The mapping has been changed by the participant on the "date of upload file" and will be valid as stated in "valid from"
D	D	Delete. A "valid to" date has to be captured, with minimum same as "Report date".

Where used: TR161 Identifier Mapping Status

### 6.797 stopPrice

Description This field contains the order stop price, which is limit price provided by the participant.

Format numeric signed 11, 5

Where used: TC540 Daily Order Maintenance  
TC550 Open Order Detail  
TE540 Daily Order Maintenance  
TE550 Open Order Detail

### 6.798 stratFloorReached

Description Strategy monthly floor reached.

Format alphanumeric 3

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
YES		Yes.
NO		No.

Where used: TD955 Building Block Liquidity Provider Measurement

### **6.799 stratFulfilled**

Description Strategy RFQ response requirement fulfilled.

Format alphanumeric 3

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
YES		Yes.
NO		No.

Where used: TD955 Building Block Liquidity Provider Measurement

### **6.800 stratMnthlyFloor**

Description Monthly floor for Strategy RFQs.

Format numeric 10

Where used: TD955 Building Block Liquidity Provider Measurement

### **6.801 stratMnthlyReq**

Description Monthly threshold for Strategy Violation Percent.

Format numeric 5, 2

Where used: TD955 Building Block Liquidity Provider Measurement

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### 6.802 strikePrc

Description	The price at which the underlying is received or delivered when an option is exercised. This price is also referred as exercise price.
Format	numeric 11, 5
Where used:	RC100 Capital Adjustment Series Report TA116 Decay Split Table

### 6.803 strtDat

Description	This field contains the start date from which member's transactions are considered for generation of the report.
Format	DateFormat
Where used:	TE545 Daily TES Maintenance

### 6.804 sumAcctFeeCrtDayAmnt

Description	This field contains the fee sum of the current day per account.
Format	numeric 15, 2
Where used:	CB050 Fee Overall Summary CB150 Fee Overall Summary T7 Boerse Frankfurt

### 6.805 sumAcctFeeCrtMthAmnt

Description	This field contains the fee sum of the current month per account.
Format	numeric 15, 2

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Where used: CB050 Fee Overall Summary  
CB150 Fee Overall Summary T7 Boerse Frankfurt

### 6.806 sumAcctFeeCrtMthBal

Description This field contains the fee sum of the current month per account.

Format numeric 15, 2

Where used: CB060 Fee Statement  
CB160 Fee Statement T7 Boerse Frankfurt

### 6.807 sumAcctFeePrvDayAmnt

Description This field contains the fee sum of the previous day per account.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary  
CB150 Fee Overall Summary T7 Boerse Frankfurt

### 6.808 sumAcctFeePrvMthAmnt

Description This field contains the fee sum of the previous month per account.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary  
CB150 Fee Overall Summary T7 Boerse Frankfurt

### 6.809 sumAcctFeeYtdAmnt

Description This field contains the year-to-date fee sum per account.

Format numeric 15, 2

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Where used:                   CB050 Fee Overall Summary  
                                       CB150 Fee Overall Summary T7 Boerse Frankfurt

### **6.810   sumAcctFixFee**

Description                   This field contains the sum of the fix trading fee per account type.

Format                         numeric signed 15, 2

Where used:                   CB142 Fee Per Executed Order T7 Boerse Frankfurt  
                                       CB242 Specialist Service Fee Per Executed Order  
                                       CB243 Specialist Service Fee XFS Per Executed Order

### **6.811   sumAcctMembPrvDayServFeeAmnt**

Description                   This field contains the sum of current day's service fees at previous day's value per service fee type and per account type.

Format                         numeric signed 15, 2

Where used:                   CB250 Specialist Service Fee Overall Summary  
                                       CB253 Specialist Service Fee XFS Overall Summary

### **6.812   sumAcctMembPrvMthServFeeAmnt**

Description                   This field contains the sum of current month's service fees at previous month's value per service fee type and per account type.

Format                         numeric signed 15, 2

Where used:                   CB250 Specialist Service Fee Overall Summary  
                                       CB253 Specialist Service Fee XFS Overall Summary

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### 6.813 sumAcctMembYtdServFeeAmnt

Description This field contains the current year's total calculated service fee at current month's value per account type.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary  
CB253 Specialist Service Fee XFS Overall Summary

### 6.814 sumAcctNom

Description This field contains the nominal per account.

Format numeric signed 12, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt  
CB242 Specialist Service Fee Per Executed Order  
CB243 Specialist Service Fee XFS Per Executed Order

### 6.815 sumAcctOrdrQty

Description This field contains the total number of orders and per account.

Format numeric 13

Where used: CB060 Fee Statement  
CB160 Fee Statement T7 Boerse Frankfurt  
CB260 Specialist Service Fee Statement  
CB263 Specialist Service Fee XFS Statement

### 6.816 sumAcctOrdrVol

Description This field contains the total order volume and per account.

Format numeric 15, 4

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Where used:

- CB042 Fee Per Executed Order
- CB060 Fee Statement
- CB142 Fee Per Executed Order T7 Boerse Frankfurt
- CB160 Fee Statement T7 Boerse Frankfurt
- CB242 Specialist Service Fee Per Executed Order
- CB243 Specialist Service Fee XFS Per Executed Order
- CB260 Specialist Service Fee Statement
- CB263 Specialist Service Fee XFS Statement

### 6.817 sumAcctServFeeAmnt

Description This field contains the sum of current day's service fees per account type.

Format numeric signed 15, 2

Where used:

- CB250 Specialist Service Fee Overall Summary
- CB253 Specialist Service Fee XFS Overall Summary

### 6.818 sumAcctServFeeCrtDayAmnt

Description This field contains the sum of current day's total service fees per account type.

Format numeric signed 15, 2

Where used:

- CB250 Specialist Service Fee Overall Summary
- CB253 Specialist Service Fee XFS Overall Summary

### 6.819 sumAcctServFeeCrtMthBal

Description This field contains the sum of current month's service fees per account type.

Format numeric signed 15, 2

Where used:

- CB260 Specialist Service Fee Statement
- CB263 Specialist Service Fee XFS Statement

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### **6.820 sumAcctTranFeeFix**

Description This field contains the sum of fix transaction fees per account type.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

### **6.821 sumAcctTranFeeVar**

Description This field contains the sum of variable transaction fees per account type.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

### **6.822 sumAcctTrnFeeAmnt**

Description This field contains the total of Transaction Fee Amount per account.

Format numeric 15, 2

Where used: CB042 Fee Per Executed Order

### **6.823 sumAcctVarFee**

Description This field contains the sum of the variable trading fees per account type.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt  
CB242 Specialist Service Fee Per Executed Order  
CB243 Specialist Service Fee XFS Per Executed Order



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### 6.824 **sumAccumTim**

Description	This field indicates the sum of the accumulated time.
Format	TimeFormat
Where used:	TD955 Building Block Liquidity Provider Measurement TD956 Basis Building Block Liquidity Provider TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning TD981 Special Market Making Report TD982 Special Report French Equity Options

### 6.825 **sumAllTrades**

Description	Accumulated number of trades included TES trades.
Format	numeric 11
Where used:	TE910 T7 Daily Trade Activity

### 6.826 **sumAllVolume**

Description	Accumulated traded Volume included TES trades
Format	numeric 15, 4
Where used:	TE910 T7 Daily Trade Activity

### 6.827 **sumBUOtrExecOrdrNo**

Description	This field contains the total number of all order and quote executions of all traders of a member, which were active in an respective ISIN.
Format	numeric 10

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Where used: TR101 MiFID II OTR Report

### 6.828 **sumBUOtrExecOrdrVol**

Description This field contains the total volume of all order and quote executions of all traders of a member, which were active in an respective ISIN.

Format numeric 19, 4

Where used: TR101 MiFID II OTR Report

### 6.829 **sumBUOtrOrdrNo**

Description This field provides the total number of all order and quote insertions, modifications and deletions of all traders of a member, which are active in one respective ISIN.

Format numeric 10

Where used: TR101 MiFID II OTR Report

### 6.830 **sumBUOtrOrdrVol**

Description This field contains the total volume of all order and quote insertions, modifications and deletions of all traders of a member, which were active in an respective ISIN.

Format numeric 19, 4

Where used: TR101 MiFID II OTR Report

### 6.831 **sumClasDayTesVol**

Description This field contains the accumulated TES Volume on the class code level.

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Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

### 6.832 sumClasDayTotVol

Description This field contains the accumulated Total Volume on the class code level.

Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

### 6.833 sumClasMtdTesVol

Description This field contains the accumulated Monthly TES Volume on the class code level.

Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

### 6.834 sumClasMtdTotVol

Description This field contains the accumulated Monthly Total Volume on the class code level.

Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

### 6.835 sumClasOpnIntQty

Description This field contains the Interest Total Display.

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Format                    numeric 15, 4

Where used:            TE930 T7 Daily Trade Statistics

### 6.836    **sumCovTim**

Description            This field indicates the Sum of covered time (active good quote times on all relevant series).

Format                    TimeFormat

Where used:            TD955 Building Block Liquidity Provider Measurement  
TD956 Basis Building Block Liquidity Provider  
TD957 Package Building Block Liquidity Provider Measurement and  
Advanced Designated Liquidity Provisioning  
TD981 Special Market Making Report  
TD982 Special Report French Equity Options

### 6.837    **sumCovTimPercent**

Description            This field contains the sum of COVERED TIME per day in percentages.

Format                    numeric 6, 2

Where used:            TD982 Special Report French Equity Options

### 6.838    **sumCurrDayAmnt**

Description            This field displays the sum of the current day amounts over all market groups.

Format                    numeric 11, 2

Where used:            TL001 System Transaction Overview

### **6.839 sumCurrFeeCrtDayAmnt**

Description This field contains the fee sum of the current day per currency.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary  
CB150 Fee Overall Summary T7 Boerse Frankfurt

### **6.840 sumCurrFeeCrtMthAmnt**

Description This field contains the fee sum of the current month per currency.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary  
CB150 Fee Overall Summary T7 Boerse Frankfurt

### **6.841 sumCurrFeeCrtMthBal**

Description This field contains the fee sum of the current month per currency.

Format numeric 15, 2

Where used: CB060 Fee Statement  
CB160 Fee Statement T7 Boerse Frankfurt

### **6.842 sumCurrFeePrvDayAmnt**

Description This field contains the fee sum of the previous day per currency.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary  
CB150 Fee Overall Summary T7 Boerse Frankfurt

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### 6.843 sumCurrFeePrvMthAmnt

Description	This field contains the fee sum of the previous month per currency.
Format	numeric 15, 2
Where used:	CB050 Fee Overall Summary CB150 Fee Overall Summary T7 Boerse Frankfurt

### 6.844 sumCurrFeeYtdAmnt

Description	This field contains the year-to-date fee sum per currency.
Format	numeric 15, 2
Where used:	CB050 Fee Overall Summary CB150 Fee Overall Summary T7 Boerse Frankfurt

### 6.845 sumCurrFixFee

Description	This field contains the sum of the fix trading fees per currency.
Format	numeric signed 15, 2
Where used:	CB142 Fee Per Executed Order T7 Boerse Frankfurt CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

### 6.846 sumCurrMembPrvDayServFeeAmnt

Description	This field contains the sum of current day's service fees at previous day's value per currency.
Format	numeric signed 15, 2

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Where used: CB250 Specialist Service Fee Overall Summary  
CB253 Specialist Service Fee XFS Overall Summary

#### **6.847 sumCurrMembPrvMthServFeeAmnt**

Description This field contains the sum of current month's recompensation at previous month's value per currency.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary  
CB253 Specialist Service Fee XFS Overall Summary

#### **6.848 sumCurrMembYtdServFeeAmnt**

Description This field contains the current year's total calculated recompensation at current month's value per currency.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary  
CB253 Specialist Service Fee XFS Overall Summary

#### **6.849 sumCurrNom**

Description This field contains the nominal per currency.

Format numeric signed 12, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt  
CB242 Specialist Service Fee Per Executed Order  
CB243 Specialist Service Fee XFS Per Executed Order

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### 6.850 sumCurrOrdrQty

Description This field contains the total number of orders and per trading currency.

Format numeric 13

Where used: CB060 Fee Statement  
 CB160 Fee Statement T7 Boerse Frankfurt  
 CB260 Specialist Service Fee Statement  
 CB263 Specialist Service Fee XFS Statement

### 6.851 sumCurrOrdrVol

Description This field contains the total order volume and per trading currency.

Format numeric 15, 4

Where used: CB042 Fee Per Executed Order  
 CB060 Fee Statement  
 CB142 Fee Per Executed Order T7 Boerse Frankfurt  
 CB160 Fee Statement T7 Boerse Frankfurt  
 CB242 Specialist Service Fee Per Executed Order  
 CB243 Specialist Service Fee XFS Per Executed Order  
 CB260 Specialist Service Fee Statement  
 CB263 Specialist Service Fee XFS Statement

### 6.852 sumCurrServFeeAmnt

Description This field contains the sum of current day's service fee per currency.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary  
 CB253 Specialist Service Fee XFS Overall Summary

### 6.853 sumCurrServFeeCrtDayAmnt

Description This field contains the sum of current day's total service fees per currency.



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Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary  
CB253 Specialist Service Fee XFS Overall Summary

#### **6.854 sumCurrServFeeCrtMthBal**

Description This field contains the sum of current month's service fees per currency.

Format numeric signed 15, 2

Where used: CB260 Specialist Service Fee Statement  
CB263 Specialist Service Fee XFS Statement

#### **6.855 sumCurrTranFeeFix**

Description This field contains the sum of fix transaction fees per currency.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

#### **6.856 sumCurrTranFeeVar**

Description This field contains the sum of variable transaction fees per currency.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt

#### **6.857 sumCurrTrnFee**

Description This field contains the sum of the accumulated transaction fees.

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Format numeric 15, 2

Where used: CB042 Fee Per Executed Order

### 6.858 sumCurrVarFee

Description This field contains the sum of variable trading fees per currency.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt  
 CB242 Specialist Service Fee Per Executed Order  
 CB243 Specialist Service Fee XFS Per Executed Order

### 6.859 sumDayCutLim

Description This field contain the sum of day cut off limit.

Format numeric 10

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request  
 Performance

### 6.860 sumFeeAdjAmnt

Description This field contains the sum of fee adjustment amounts.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

### 6.861 sumFeeAmnt

Description This field contains the sum of fees.

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Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

### 6.862 sumFeeConnAmnt

Description This field contains the sum of connection amounts.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

### 6.863 sumFirmOtrExecOrdNo

Description This field contains the total number of all order and quote executions on firm level (all traders of all memberIDs), in an instrument (ISIN/currency combination).

Format numeric 11

Where used: TR101 MiFID II OTR Report

### 6.864 sumFirmOtrExecOrdVol

Description This field contains the total volume of all order and quote executions on firm level (all traders of all memberIDs,) in an instrument (ISIN/currency combination).

Format numeric 20, 4

Where used: TR101 MiFID II OTR Report

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### 6.865 **sumFirmOtrOrdNo**

Description	This field contains the total number of all order and quote insertions, modifications and deletions on firm level (all traders of all memberIDs), in an instrument (ISIN/currency combination).
Format	numeric 11
Where used:	TR101 MiFID II OTR Report

### 6.866 **sumFirmOtrOrdVol**

Description	This field contains the total volume of all order and quote insertions, modifications and deletions on firm level (all traders of all memberIDs), in an instrument (ISIN/currency combination).
Format	numeric 20, 4
Where used:	TR101 MiFID II OTR Report

### 6.867 **sumGoodQuoReqResp**

Description	This field contains the sum of good quote request responses, which is the unadjusted number of good answered quote requests provided by the member as obligatory to a market maker agreement with Eurex.
Format	numeric 10
Where used:	TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance

### 6.868 **sumHseFeeCrtMthBal**

Description	This field contains the Total.
Format	numeric 15, 2

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Where used:                   CB060 Fee Statement  
                                       CB160 Fee Statement T7 Boerse Frankfurt

### **6.869   sumHseOrdrQty**

Description                   This field contains the order quantity.

Format                         numeric 17, 4

Where used:                   CB060 Fee Statement  
                                       CB160 Fee Statement T7 Boerse Frankfurt  
                                       CB260 Specialist Service Fee Statement  
                                       CB263 Specialist Service Fee XFS Statement

### **6.870   sumHseOrdrVol**

Description                   This field contains the order volume.

Format                         numeric 15, 4

Where used:                   CB060 Fee Statement  
                                       CB160 Fee Statement T7 Boerse Frankfurt  
                                       CB260 Specialist Service Fee Statement  
                                       CB263 Specialist Service Fee XFS Statement

### **6.871   sumHseServFeeCrtMthBal**

Description                   This field contains the Total.

Format                         numeric signed 15, 2

Where used:                   CB260 Specialist Service Fee Statement  
                                       CB263 Specialist Service Fee XFS Statement

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### 6.872 sumInstDsRefAmnt

Description This field contains the sum of the refund amounts per instrument and Designated Sponsor.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

### 6.873 sumInstFeeAmnt

Description This field contains the sum of current day's fees per instrument type.

Format numeric signed 15, 2

Where used: CB150 Fee Overall Summary T7 Boerse Frankfurt

### 6.874 sumInstFixFee

Description This field contains the sum of fix trading fees per instrument.

Format numeric signed 12, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt  
 CB242 Specialist Service Fee Per Executed Order  
 CB243 Specialist Service Fee XFS Per Executed Order

### 6.875 sumInstIsinFeeCrtMthBal

Description This field contains the sum of the current month's fees per ISIN.

Format numeric 15, 2

Where used: CB060 Fee Statement  
 CB160 Fee Statement T7 Boerse Frankfurt

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### 6.876 **sumInstMembFeeCrtDayAmnt**

Description This field contains the sum of order fees per transaction and per instrument type.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary  
CB150 Fee Overall Summary T7 Boerse Frankfurt

### 6.877 **sumInstMembFeeCrtMthAmnt**

Description This field contains the sum of current month fees per instrument type.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

### 6.878 **sumInstMembFeePrvDayAmnt**

Description This field contains the sum of current day's fees at previous day's value per fee type and per instrument type.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary  
CB150 Fee Overall Summary T7 Boerse Frankfurt

### 6.879 **sumInstMembFeePrvMthAmnt**

Description This field contains the fee sum of current month's fees at previous months's value per fee type and per instrument type.

Format numeric 15, 2

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Where used: CB050 Fee Overall Summary  
CB150 Fee Overall Summary T7 Boerse Frankfurt

### **6.880 sumInstMembFeeYtdAmnt**

Description This field contains the current year's total calculated fees at current months' value per instrument type.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary  
CB150 Fee Overall Summary T7 Boerse Frankfurt

### **6.881 sumInstMembPrvDayServFeeAmnt**

Description This field contains the sum of current day's service fees at previous day's value per service fee type and per instrument type.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary  
CB253 Specialist Service Fee XFS Overall Summary

### **6.882 sumInstMembPrvMthServFeeAmnt**

Description This field contains the sum of current month's service fees at previous month's value per recompensation type and per instrument type.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary  
CB253 Specialist Service Fee XFS Overall Summary



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### 6.883 **sumInstMembYtdServFeeAmnt**

Description This field contains the current year's total calculated service fee at current month's value per instrument type.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary  
CB253 Specialist Service Fee XFS Overall Summary

### 6.884 **sumInstNom**

Description This field contains the nominal per Instrument.

Format numeric signed 12, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt  
CB242 Specialist Service Fee Per Executed Order  
CB243 Specialist Service Fee XFS Per Executed Order

### 6.885 **sumInstOrdrQty**

Description This field contains the total number of orders and per Instrument.

Format numeric 13

Where used: CB060 Fee Statement  
CB160 Fee Statement T7 Boerse Frankfurt  
CB260 Specialist Service Fee Statement  
CB263 Specialist Service Fee XFS Statement

### 6.886 **sumInstOrdrRefAmnt**

Description This field contains the sum of the refund amounts per instrument and order.

Format numeric signed 15, 2

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Where used: CB062 Designated Sponsor Refund

### 6.887 sumInstOrdrTrdFee

Description This field contains the sum of the trading fee per instrument and order.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

### 6.888 sumInstOrdrVol

Description This field contains the total order volume and per Instrument.

Format numeric 15, 4

Where used: CB042 Fee Per Executed Order  
 CB060 Fee Statement  
 CB142 Fee Per Executed Order T7 Boerse Frankfurt  
 CB160 Fee Statement T7 Boerse Frankfurt  
 CB242 Specialist Service Fee Per Executed Order  
 CB243 Specialist Service Fee XFS Per Executed Order  
 CB260 Specialist Service Fee Statement  
 CB263 Specialist Service Fee XFS Statement

### 6.889 sumInstQtRefAmnt

Description This field contains the sum of the refund amounts per instrument and quote.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

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### 6.890 **sumInstServFeeAmnt**

Description	This field contains the sum of current day's service fees per instrument type.
Format	numeric signed 15, 2
Where used:	CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary

### 6.891 **sumInstServFeeCrtDayAmnt**

Description	This field contains the sum of current day's adjusted service fees per instrument type.
Format	numeric signed 15, 2
Where used:	CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary

### 6.892 **sumInstTranFee**

Description	This field contains the sum of order fees per transaction and per Instrument.
Format	numeric 15, 2
Where used:	CB042 Fee Per Executed Order

### 6.893 **sumInstTranFeeFix**

Description	This field contains the sum of the fix transaction fees per instrument.
Format	numeric signed 15, 2
Where used:	CB142 Fee Per Executed Order T7 Boerse Frankfurt

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### 6.894 **sumInstTranFeeVar**

Description	This field contains the sum of the variable transaction fees per instrument.
Format	numeric signed 15, 2
Where used:	CB142 Fee Per Executed Order T7 Boerse Frankfurt

### 6.895 **sumInstVarFee**

Description	This field contains the total var fee per instrument.
Format	numeric signed 12, 2
Where used:	CB142 Fee Per Executed Order T7 Boerse Frankfurt CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

### 6.896 **sumIsinServFeeCrtMthBal**

Description	This field contains the sum of current month's service fee per ISIN.
Format	numeric signed 15, 2
Where used:	CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

### 6.897 **sumMembAddCrt**

Description	This field contains the sum of the additional credits per member.
Format	numeric signed 15, 2
Where used:	CB162 Monthly Specialist Refund

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### **6.898 sumMembExcRefAmnt**

Description	This field contains the sum of the refund amounts per exchange member.
Format	numeric signed 15, 2
Where used:	CB062 Designated Sponsor Refund

### **6.899 sumMembFeeAmnt**

Description	This field contains the sum of the fee amount per member.
Format	numeric signed 12, 2
Where used:	CB080 Monthly Fee and Rebate Statement

### **6.900 sumMembFeeCrtDayAmnt**

Description	This field contains the fee sum of the current day per clearing member.
Format	numeric 15, 2
Where used:	CB050 Fee Overall Summary CB150 Fee Overall Summary T7 Boerse Frankfurt

### **6.901 sumMembFeeCrtMthAmnt**

Description	This field contains the fee sum of the current month per business unit.
Format	numeric 15, 2
Where used:	CB050 Fee Overall Summary CB150 Fee Overall Summary T7 Boerse Frankfurt

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### 6.902 **sumMembFeeCrtMthBal**

Description	This field contains the fee sum of the current month per business unit.
Format	numeric 15, 2
Where used:	CB060 Fee Statement CB160 Fee Statement T7 Boerse Frankfurt

### 6.903 **sumMembFeeMthAmnt**

Description	This field contains the sum of current month's fee amounts per member.
Format	numeric signed 15, 2
Where used:	CB162 Monthly Specialist Refund

### 6.904 **sumMembFeePrvDayAmnt**

Description	This field contains the fee sum of the previous day per clearing member.
Format	numeric 15, 2
Where used:	CB050 Fee Overall Summary CB150 Fee Overall Summary T7 Boerse Frankfurt

### 6.905 **sumMembFeePrvMthAmnt**

Description	This field contains the fee sum of the previous month per clearing member.
Format	numeric 15, 2
Where used:	CB050 Fee Overall Summary CB150 Fee Overall Summary T7 Boerse Frankfurt

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### 6.906 **sumMembFeeYtdAmnt**

Description	This field contains the year-to-date fee sum per currency.
Format	numeric 15, 2
Where used:	CB050 Fee Overall Summary CB150 Fee Overall Summary T7 Boerse Frankfurt

### 6.907 **sumMembFixFee**

Description	This field contains the sum of fix trading fees per member.
Format	numeric signed 15, 2
Where used:	CB142 Fee Per Executed Order T7 Boerse Frankfurt CB162 Monthly Specialist Refund CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

### 6.908 **sumMembFixRefFee**

Description	This field contains the sum refund TAF fix.
Format	numeric signed 15, 2
Where used:	CB162 Monthly Specialist Refund

### 6.909 **sumMembNom**

Description	This field contains the nominal per Exchange Member.
Format	numeric signed 12, 2

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Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt  
CB242 Specialist Service Fee Per Executed Order  
CB243 Specialist Service Fee XFS Per Executed Order

### 6.910 sumMembOrdrQty

Description This field contains the total number of orders and per business unit.

Format numeric 13

Where used: CB042 Fee Per Executed Order  
CB060 Fee Statement  
CB142 Fee Per Executed Order T7 Boerse Frankfurt  
CB160 Fee Statement T7 Boerse Frankfurt  
CB242 Specialist Service Fee Per Executed Order  
CB243 Specialist Service Fee XFS Per Executed Order  
CB260 Specialist Service Fee Statement  
CB263 Specialist Service Fee XFS Statement

### 6.911 sumMembOrdrQty1

Description This field contains the total number of order transactions per business unit,account and instrument(ISIN).  
NB: For regulatory reasons, this field name contains "Vol" although it is not a Volume.

Format numeric 13

Where used: CB068 Transaction Overview

### 6.912 sumMembOrdrVol

Description This field contains the total order volume and per business unit.

Format numeric 15, 4



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Where used:

- CB042 Fee Per Executed Order
- CB060 Fee Statement
- CB142 Fee Per Executed Order T7 Boerse Frankfurt
- CB160 Fee Statement T7 Boerse Frankfurt
- CB242 Specialist Service Fee Per Executed Order
- CB243 Specialist Service Fee XFS Per Executed Order
- CB260 Specialist Service Fee Statement
- CB263 Specialist Service Fee XFS Statement

### 6.913 sumMembPrvDayServFeeAmnt

Description This field contains the sum of all service fees for the previous day per member.

Format numeric signed 15, 2

Where used:

- CB250 Specialist Service Fee Overall Summary
- CB253 Specialist Service Fee XFS Overall Summary

### 6.914 sumMembPrvMthServFeeAmnt

Description This field contains the sum of all service fees for the previous month.

Format numeric signed 15, 2

Where used:

- CB250 Specialist Service Fee Overall Summary
- CB253 Specialist Service Fee XFS Overall Summary

### 6.915 sumMembQuotQty

Description This field contains the total number of quote transactions per business unit, account and instrument (ISIN).  
NB: For regulatory reasons, this field name contains "Vol" although it is not a Volume.

Format numeric 9

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Where used: CB068 Transaction Overview

### 6.916 sumMembRefAmnt

Description This field contains the sum of the refund amounts per exchange member.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

### 6.917 sumMembServFeeAmnt

Description This field contains the sum of current day's service fees per member.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary  
CB253 Specialist Service Fee XFS Overall Summary

### 6.918 sumMembServFeeCrtDayAmnt

Description This field contains the sum of all service fee amounts for the current day.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary  
CB253 Specialist Service Fee XFS Overall Summary

### 6.919 sumMembServFeeCrtMthBal

Description This field contains the sum of current month's service fee per member.

Format numeric signed 15, 2

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Where used: CB260 Specialist Service Fee Statement  
CB263 Specialist Service Fee XFS Statement

### 6.920 sumMembTotBuyOrdr

Description This field contains the total of the order quantity bought per Member .

Format numeric 13, 4

Where used: TC810 T7 Daily Trade Confirmation

### 6.921 sumMembTotQty

Description This field contains the sum of all orders and quotes per business unit, account and instrument(ISIN).

NB: For regulatory reasons, this field name contains "Vol" although it is not a Volume.

Format numeric 9

Where used: CB068 Transaction Overview

### 6.922 sumMembTotSellOrdr

Description This field contains the total of the order quantity sold per Member.

Format numeric 13, 4

Where used: TC810 T7 Daily Trade Confirmation

### 6.923 sumMembTranFee

Description This field contains the sum of order fees per transaction and per business unit.

Format numeric 15, 2

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Where used: CB042 Fee Per Executed Order

#### **6.924 sumMembTranFeeFix**

Description This field contains the sum of fix transaction fees per member.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt  
CB162 Monthly Specialist Refund

#### **6.925 sumMembTranFeeRefFix**

Description This field contains the sum refund TAF fix.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

#### **6.926 sumMembTranFeeRefVar**

Description This field contains the sum refund TAF var.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

#### **6.927 sumMembTranFeeVar**

Description This field contains the sum of variable transaction fees per member.

Format numeric signed 15, 2

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Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt  
CB162 Monthly Specialist Refund

### 6.928 sumMembTxnCnt

Description This field contains the sum of the transactions.

Format numeric 9

Where used: CB068 Transaction Overview

### 6.929 sumMembVarFee

Description This field contains the sum of variable trading fees per member.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt  
CB162 Monthly Specialist Refund  
CB242 Specialist Service Fee Per Executed Order  
CB243 Specialist Service Fee XFS Per Executed Order

### 6.930 sumMembVarRefFee

Description This field contains the sum refund TAF var.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

### 6.931 sumMembYtdServFeeAmnt

Description This field contains the sum of year-to-date service fee amounts per member.

Format numeric signed 15, 2

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Where used: CB250 Specialist Service Fee Overall Summary  
 CB253 Specialist Service Fee XFS Overall Summary

### **6.932 sumMktGrpAddCrt**

Description This field contains the sum of the additional credits per market group.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

### **6.933 sumMktGrpFixFee**

Description This field contains the sum of fix trading fees per market group.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

### **6.934 sumMktGrpFixRefFee**

Description This field contains the sum refund TRF fix.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

### **6.935 sumMktGrpRefAmnt**

Description This field contains the sum of the refund amounts per market group.

Format numeric signed 15, 2

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Where used: CB062 Designated Sponsor Refund

### **6.936 sumMktGrpTranFeeFix**

Description This field contains the sum of fix transaction fees per market group.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

### **6.937 sumMktGrpTranFeeRefFix**

Description This field contains the sum refund TAF fix.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

### **6.938 sumMktGrpTranFeeRefVar**

Description This field contains the sum refund TAF var.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

### **6.939 sumMktGrpTranFeeVar**

Description This field contains the sum of variable transaction fees per market group.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

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#### **6.940 sumMktGrpVarFee**

Description This field contains the sum of variable trading fees per market group.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

#### **6.941 sumMktGrpVarRefFee**

Description This field contains the sum refund TRF var.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

#### **6.942 sumMnthToDate**

Description This field displays the sum of all market groups for the month-to-date.

Format numeric 11, 2

Where used: TL001 System Transaction Overview

#### **6.943 sumNonDisclTrades**

Description Accumulated number of Non Disclosed trades.

Format numeric 11

Where used: TE910 T7 Daily Trade Activity



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#### **6.944 sumNonDisclVolume**

Description	Accumulated traded Volume of Non Disclosed trades
Format	numeric 15, 4
Where used:	TE910 T7 Daily Trade Activity

#### **6.945 sumPartTotBuyOrdr**

Description	This field contains the total of the order quantity bought per participant .
Format	numeric 13, 4
Where used:	TC810 T7 Daily Trade Confirmation

#### **6.946 sumPartTotSellOrdr**

Description	This field contains the total of the order quantity sold per participant.
Format	numeric 13, 4
Where used:	TC810 T7 Daily Trade Confirmation

#### **6.947 sumProdDayTesVol**

Description	This field contains the accumulated TES Volume on the product level.
Format	numeric 15, 4
Where used:	TE930 T7 Daily Trade Statistics

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### 6.948 sumProdDayTotVol

Description	This field contains the accumulated Total Volume on the product level.
Format	numeric 15, 4
Where used:	TE930 T7 Daily Trade Statistics

### 6.949 sumProdMtdTesVol

Description	This field contains the accumulated Monthly TES Volume on the product level.
Format	numeric 15, 4
Where used:	TE930 T7 Daily Trade Statistics

### 6.950 sumProdMtdTotVol

Description	This field contains the accumulated Monthly Total Volume on the product level.
Format	numeric 15, 4
Where used:	TE930 T7 Daily Trade Statistics

### 6.951 sumProdOpnIntQty

Description	This field contains the Grand Interest Display.
Format	numeric 15, 4
Where used:	TE930 T7 Daily Trade Statistics

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### 6.952 **sumProdTESClgBuy**

Description	This field contains the accumulated clearing qty of buy volume for TES trades.
Format	numeric 13, 4
Where used:	TE810 T7 Daily Trade Confirmation

### 6.953 **sumProdTESClgSell**

Description	This field contains the accumulated clearing qty of sell volume for TES trades.
Format	numeric 13, 4
Where used:	TE810 T7 Daily Trade Confirmation

### 6.954 **sumProdTESTotBuy**

Description	This field contains the total number of buy TES trades.
Format	numeric 9
Where used:	TE810 T7 Daily Trade Confirmation

### 6.955 **sumProdTESTotSell**

Description	This field contains the total number of sell TES trades.
Format	numeric 9
Where used:	TE810 T7 Daily Trade Confirmation

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### 6.956 **sumProdTESVolBuy**

Description	This field contains the accumulated qty of buy volume for TES trades.
Format	numeric 13, 4
Where used:	TE810 T7 Daily Trade Confirmation

### 6.957 **sumProdTESVolSell**

Description	This field contains the accumulated qty of sell volume for TES trades.
Format	numeric 13, 4
Where used:	TE810 T7 Daily Trade Confirmation

### 6.958 **sumProdTim**

Description	This field indicates the sum of the product time.
Format	TimeFormat
Where used:	TD955 Building Block Liquidity Provider Measurement TD956 Basis Building Block Liquidity Provider TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning TD981 Special Market Making Report TD982 Special Report French Equity Options

### 6.959 **sumProdTotBuyOrdr**

Description	This field contains the total number of buy deal items for on-exchange trades.
Format	numeric 9

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Where used: TE810 T7 Daily Trade Confirmation  
TE812 Daily Prevented Self-Matches

### 6.960 sumProdTotClgBuy

Description This field contains the accumulated clearing qty of buy deal item for on-exchange trades.

Format numeric 13, 4

Where used: TE810 T7 Daily Trade Confirmation

### 6.961 sumProdTotClgSell

Description This field contains the accumulated clearing qty of sell deal item for on-exchange trades.

Format numeric 13, 4

Where used: TE810 T7 Daily Trade Confirmation

### 6.962 sumProdTotCntrBuy

Description This field contains the accumulated qty of buy deal item for on-exchange trades.

Format numeric 13, 4

Where used: TE810 T7 Daily Trade Confirmation  
TE812 Daily Prevented Self-Matches

### 6.963 sumProdTotCntrSell

Description This field contains the accumulated qty of sell deal item for on-exchange trades.

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Format numeric 13, 4

Where used: TE810 T7 Daily Trade Confirmation  
TE812 Daily Prevented Self-Matches

### 6.964 sumProdTotSellOrdr

Description This field contains the total number of sell deal items for on-exchange trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation  
TE812 Daily Prevented Self-Matches

### 6.965 sumProdVolM

Description This field indicates the sum of market maker volume.

Format numeric 13, 4

Where used: TD956 Basis Building Block Liquidity Provider  
TD957 Package Building Block Liquidity Provider Measurement and  
Advanced Designated Liquidity Provisioning

### 6.966 sumQuoReqTot

Description This field contains the sum of the total quote requests submitted for a product in the reporting period.

Format numeric 5

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request  
Performance

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### 6.967 sumQuoReqViol

Description This field contains the sum of quote request violations, which is the number of quote requests not answered correctly within the rules of market maker obligations. This is the unadjusted number of quote request violations.

Format numeric 10

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance

### 6.968 sumRebFeeAmnt

Description This field contains the sum of rebate amounts.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

### 6.969 sumReqTim

Description This field indicates the sum of the required time to be covered by good quotes.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement  
 TD956 Basis Building Block Liquidity Provider  
 TD957 Package Building Block Liquidity Provider Measurement and  
 Advanced Designated Liquidity Provisioning  
 TD981 Special Market Making Report  
 TD982 Special Report French Equity Options

### 6.970 sumReqTimSize

Description This field indicates the sum of the required time to be covered by good quotes fulfilling the Building Block requirement Larger Size.

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Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

### 6.971 sumReqTimSprd

Description This field indicates the sum of the required time to be covered by good quotes fulfilling the Building Block requirement Tighter Spread.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

### 6.972 sumShtQuoPct

Description This field contains the sum of short quote percentage, which is the percentage of the violations caused by quotes that were not active throughout the minimum time span.

Format numeric 6, 2

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance

### 6.973 sumSizeCovTim

Description This field indicates the Sum of covered time (active good quote times on all relevant series), where the larger size requirement is fulfilled.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement



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### 6.974 **sumSmcAccumTime**

Description	This field indicates the accumulated Stressed Market Condition (SMC) time in the required expiries and strikes in total for that month (mtd).
Format	TimeFormat
Where used:	TD954 Stressed Market Conditions

### 6.975 **sumSmcCovrdTime**

Description	This field contains the total covered time for quotation during Stressed Market Condition (SMC) for that month (mtd).
Format	TimeFormat
Where used:	TD954 Stressed Market Conditions

### 6.976 **sumSmcDayFulInd**

Description	This field contains the total number of days in which the SMC quotation requirement is met (mtd).
Format	numeric 2
Where used:	TD954 Stressed Market Conditions

### 6.977 **sumSmcReqTime**

Description	This field contains the total required time for quotation during Stressed Market Condition (SMC) in order to qualify for the respective incentives for that month (mtd).
Format	TimeFormat
Where used:	TD954 Stressed Market Conditions

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### 6.978 sumSmcTime

Description This field indicates the total time that the product was in Stressed Market Condition (SMC) during that month (mtd).

Format TimeFormat

Where used: TD954 Stressed Market Conditions

### 6.979 sumSpreadCovTim

Description This field indicates the Sum of covered time (active good quote times on all relevant series), where the tighter spread requirement is fulfilled.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

### 6.980 sumStepTotExecQty

Description This field contains the accumulated matched quantity across all match steps for a CLIP trading indication.

Format numeric 13, 4

Where used: TE590 CLIP Trading Indication

### 6.981 sumStratViolPct

Description MTD Strategy Violation Percent.

Format numeric 5, 2

Where used: TD955 Building Block Liquidity Provider Measurement

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### 6.982 sumSynch0To50

Description	This field displays the sum of the field synch0To50 over all market groups.
Format	numeric 10, 2
Where used:	TL001 System Transaction Overview

### 6.983 sumSynch100To

Description	This field displays the sum of the field synch100To over all market groups.
Format	numeric 10, 2
Where used:	TL001 System Transaction Overview

### 6.984 sumSynch50To100

Description	This field displays the sum of the field synch50To100 over all instrument groups.
Format	numeric 10, 2
Where used:	TL001 System Transaction Overview

### 6.985 sumSynTrades

Description	Accumulated number of on-exchange trades matched synthetically
Format	numeric 11
Where used:	TE910 T7 Daily Trade Activity

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### **6.986 sumSynVolume**

Description	Accumulated traded Volume of on-exchange trades matched synthetically
Format	numeric 15, 4
Where used:	TE910 T7 Daily Trade Activity

### **6.987 sumTESClgBuy**

Description	This field contains the accumulated clearing qty of buy volume for TES trades
Format	numeric 13, 4
Where used:	TE810 T7 Daily Trade Confirmation

### **6.988 sumTESClgSell**

Description	This field contains the accumulated clearing qty of sell volume for TES trades.
Format	numeric 13, 4
Where used:	TE810 T7 Daily Trade Confirmation

### **6.989 sumTESTotBuy**

Description	This field contains the total number of buy TES trades.
Format	numeric 9
Where used:	TE810 T7 Daily Trade Confirmation

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### **6.990 sumTESTotSell**

Description This field contains the total number of sell TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

### **6.991 sumTesTrades**

Description Accumulated number of TES trades included Non Disclosed trades.

Format numeric 11

Where used: TE910 T7 Daily Trade Activity

### **6.992 sumTESVolBuy**

Description This field contains the accumulated qty of buy volume for TES trades.

Format numeric 13, 4

Where used: TC810 T7 Daily Trade Confirmation  
TE810 T7 Daily Trade Confirmation

### **6.993 sumTESVolSell**

Description This field contains the accumulated qty of sell volume for TES trades.

Format numeric 13, 4

Where used: TC810 T7 Daily Trade Confirmation  
TE810 T7 Daily Trade Confirmation

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#### **6.994 sumTesVolume**

Description	Accumulated traded Volume included Non Disclosed trades
Format	numeric 15, 4
Where used:	TE910 T7 Daily Trade Activity

#### **6.995 sumTotBuyOrdr**

Description	This field contains the total number of buy deal items for on-exchange trades.
Format	numeric 9
Where used:	TC812 T7 Daily Prevented Self-Matches TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

#### **6.996 sumTotClgBuy**

Description	This field contains the accumulated Clearing qty of Buy deal item for on-exchange trades.
Format	numeric 13, 4
Where used:	TE810 T7 Daily Trade Confirmation

#### **6.997 sumTotClgSell**

Description	This field contains the accumulated Clearing qty of Sell deal item for on-exchange trades.
Format	numeric 13, 4
Where used:	TE810 T7 Daily Trade Confirmation

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### 6.998 sumTotCntrBuy

Description This field contains the accumulated qty of buy deal item for on-exchange trades.

Format numeric 13, 4

Where used: TC812 T7 Daily Prevented Self-Matches  
TE810 T7 Daily Trade Confirmation  
TE812 Daily Prevented Self-Matches

### 6.999 sumTotCntrSell

Description This field contains the accumulated qty of sell deal item for on-exchange trades.

Format numeric 13, 4

Where used: TC812 T7 Daily Prevented Self-Matches  
TE810 T7 Daily Trade Confirmation  
TE812 Daily Prevented Self-Matches

### 6.1000 sumTotSellOrdr

Description This field contains the total number of sell deal items for on-exchange trades.

Format numeric 9

Where used: TC812 T7 Daily Prevented Self-Matches  
TE810 T7 Daily Trade Confirmation  
TE812 Daily Prevented Self-Matches

### 6.1001 sumTrdMembOrdrQty

Description This field contains the total order quantity and per Trading Member.

Format numeric 15, 2

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Where used:                   CB260 Specialist Service Fee Statement  
                                       CB263 Specialist Service Fee XFS Statement

### **6.1002   sumTrdMembOrdVol**

Description                   This field contains the total order volume and per Trading Member.

Format                         numeric 13, 2

Where used:                   CB242 Specialist Service Fee Per Executed Order  
                                       CB243 Specialist Service Fee XFS Per Executed Order  
                                       CB260 Specialist Service Fee Statement  
                                       CB263 Specialist Service Fee XFS Statement

### **6.1003   sumTrdMembPrvDayServFeeAmnt**

Description                   This field contains the sum of current day's service fee at previous day's value per trading member.

Format                         numeric signed 15, 2

Where used:                   CB250 Specialist Service Fee Overall Summary  
                                       CB253 Specialist Service Fee XFS Overall Summary

### **6.1004   sumTrdMembPrvMthServFeeAmnt**

Description                   This field contains the sum of current month's service fee at previous month's value per trading member.

Format                         numeric signed 15, 2

Where used:                   CB250 Specialist Service Fee Overall Summary  
                                       CB253 Specialist Service Fee XFS Overall Summary



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### 6.1005 sumTrdMembServFeeCrtMthBal

Description This field contains the sum of current month's service fees per trading member.

Format numeric signed 15, 2

Where used: CB260 Specialist Service Fee Statement  
CB263 Specialist Service Fee XFS Statement

### 6.1006 sumTrdMembYtdServFeeAmnt

Description This field contains the current year's total calculated service fee at current month's value per trading member.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary  
CB253 Specialist Service Fee XFS Overall Summary

### 6.1007 sumTrdMemFixFee

Description This field contains the sum of fix trading fees per trading member.

Format numeric signed 15, 2

Where used: CB242 Specialist Service Fee Per Executed Order  
CB243 Specialist Service Fee XFS Per Executed Order

### 6.1008 sumTrdMemNom

Description This field contains the nominal.

Format numeric signed 12, 2

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Where used: CB242 Specialist Service Fee Per Executed Order  
 CB243 Specialist Service Fee XFS Per Executed Order

### 6.1009 sumTrdMemVarFee

Description This field contains the sum variable trading fees per trading member.

Format numeric signed 12, 2

Where used: CB242 Specialist Service Fee Per Executed Order  
 CB243 Specialist Service Fee XFS Per Executed Order

### 6.1010 sumTrdServFeeAmnt

Description This field contains the sum of current day's service fees per trading member.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary  
 CB253 Specialist Service Fee XFS Overall Summary

### 6.1011 sumTrdServFeeCrtDayAmnt

Description This field contains the sum of current day's adjusted service fees per trading member.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary  
 CB253 Specialist Service Fee XFS Overall Summary

### 6.1012 sumUserAddCrt

Description This field contains the sum of the additional credits per member.

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Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

### 6.1013 sumUserFeeAmnt

Description This field contains the sum of current day's fees per user.

Format numeric signed 15, 2

Where used: CB150 Fee Overall Summary T7 Boerse Frankfurt

### 6.1014 sumUserFeeCrtDayAmnt

Description This field contains the sum of current day's total fees per user.

Format numeric signed 15, 2

Where used: CB150 Fee Overall Summary T7 Boerse Frankfurt

### 6.1015 sumUserFixFee

Description This field contains the sum of fix trading fees per user.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt  
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 CB242 Specialist Service Fee Per Executed Order  
 CB243 Specialist Service Fee XFS Per Executed Order

### 6.1016 sumUserFixRefFee

Description This field contains the sum refund TRF fix.

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Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

### 6.1017 sumUserMembPrvDayFeeAmnt

Description This field contains the sum of current day's fees at previous day's value per fee type and per user.

Format numeric signed 15, 2

Where used: CB150 Fee Overall Summary T7 Boerse Frankfurt

### 6.1018 sumUserMembPrvDayServFeeAmnt

Description This field contains the sum of current day's service fees at previous day's value per recompensation type and per subgroup Id.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary  
CB253 Specialist Service Fee XFS Overall Summary

### 6.1019 sumUserMembPrvMthFeeAmnt

Description This field contains the sum of current month's fees at previous month's value per fee type and per user.

Format numeric signed 15, 2

Where used: CB150 Fee Overall Summary T7 Boerse Frankfurt

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### 6.1020 sumUserMembPrvMthServFeeAmnt

Description	This field contains the sum of current month's service fees at previous month's value per service fee type and per subgroup Id.
Format	numeric signed 15, 2
Where used:	CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary

### 6.1021 sumUserMembYtdFeeAmnt

Description	This field contains the current year's total calculated fees at current month's value per user.
Format	numeric signed 15, 2
Where used:	CB150 Fee Overall Summary T7 Boerse Frankfurt

### 6.1022 sumUserMembYtdServFeeAmnt

Description	This field contains the current year's total calculated service fees at current month's value per subgroup Id.
Format	numeric signed 15, 2
Where used:	CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary

### 6.1023 sumUserNom

Description	This field contains the nominal per user.
Format	numeric signed 12, 2

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Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt  
 CB242 Specialist Service Fee Per Executed Order  
 CB243 Specialist Service Fee XFS Per Executed Order

### 6.1024 sumUserOrdrQty

Description This field contains the total order quantity per user.

Format numeric signed 12

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt  
 CB242 Specialist Service Fee Per Executed Order  
 CB243 Specialist Service Fee XFS Per Executed Order

### 6.1025 sumUserOrdrVol

Description This field contains the total order volume per user.

Format numeric signed 12, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt  
 CB242 Specialist Service Fee Per Executed Order  
 CB243 Specialist Service Fee XFS Per Executed Order

### 6.1026 sumUserServFeeAmnt

Description This field contains the sum of current day's service fees per subgroup Id.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary  
 CB253 Specialist Service Fee XFS Overall Summary

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### 6.1027 sumUserServFeeCrtDayAmnt

Description	This field contains the sum of current day's total service fees per subgroup Id.
Format	numeric signed 15, 2
Where used:	CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary

### 6.1028 sumUserTranFeeFix

Description	This field contains the sum of fix transaction fees per user.
Format	numeric signed 15, 2
Where used:	CB142 Fee Per Executed Order T7 Boerse Frankfurt CB162 Monthly Specialist Refund

### 6.1029 sumUserTranFeeRefFix

Description	This field contains the sum refund TAF fix.
Format	numeric signed 15, 2
Where used:	CB162 Monthly Specialist Refund

### 6.1030 sumUserTranFeeRefVar

Description	This field contains the sum refund TAF var.
Format	numeric signed 15, 2
Where used:	CB162 Monthly Specialist Refund

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### 6.1031 sumUserTranFeeVar

Description	This field contains the sum of variable transaction fees per user.
Format	numeric signed 15, 2
Where used:	CB142 Fee Per Executed Order T7 Boerse Frankfurt CB162 Monthly Specialist Refund

### 6.1032 sumUserTxnCnt

Description	This field contains the sum of transaction counts per user.
Format	numeric 9
Where used:	CB068 Transaction Overview

### 6.1033 sumUserVarFee

Description	This field contains the sum of variable trading fees per user.
Format	numeric signed 15, 2
Where used:	CB142 Fee Per Executed Order T7 Boerse Frankfurt CB162 Monthly Specialist Refund CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order

### 6.1034 sumUserVarRefFee

Description	This field contains the sum refund TRF var.
Format	numeric signed 15, 2
Where used:	CB162 Monthly Specialist Refund



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### 6.1035 sumValGoodQuoReqResp

Description	This field contains the sum of the number of valid good quote request responses after the cut limit adjustment.
Format	numeric 10
Where used:	TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance

### 6.1036 sumValQuoReqTot

Description	This field contains the sum of the total number of valid quote requests after cut limit adjustment.
Format	numeric 10
Where used:	TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance TD955 Building Block Liquidity Provider Measurement

### 6.1037 sumValQuoReqViol

Description	This field contains the sum of the number of valid quote request violations on the basis of the valid quote requests after cut limit adjustment.
Format	numeric 10
Where used:	TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance

### 6.1038 sumViol

Description	This field indicates the sum of violation indicators.
Format	numeric 5

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Where used: TD956 Basis Building Block Liquidity Provider  
TD957 Package Building Block Liquidity Provider Measurement and  
Advanced Designated Liquidity Provisioning  
TD982 Special Report French Equity Options

### 6.1039 sumViolPct

Description This field contains the sum of violation percentage, based on the quote request violations in proportion to the valid quote requests.

Format numeric 6, 2

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance

### 6.1040 swapClearer

Description This field defines whether the swap leg is cleared by Eurex Clearing AG or another clearer.

Format alphanumeric 8

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	ECAG	Eurex Clearing
1	NON_ECAG	Non-Eurex Clearing

Where used: TE545 Daily TES Maintenance

### 6.1041 swapCust1

Description This field contains the ID of the first customer involved in the trade for exchange for physical, financial or swap.

Format alphanumeric 20

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Where used: TE545 Daily TES Maintenance

### 6.1042 swapCust2

Description This field contains the ID of the second customer involved in the trade for exchange for physical, financial or swap.

Format alphanumeric 20

Where used: TE545 Daily TES Maintenance

### 6.1043 synch0To50

Description This field displays the fees for transactions exceeding the limit up to 50%. The calculation of the Transaction Limit Fee depends on the exceedance of the limit. The fees are scaled, within the following ranges: from 0%-50% exceedance of the limit 0,01 EUR per transaction are billed; from 50%-100% exceedance of the limit 0,02 EUR per transaction are billed. For the exceedance of the limit by over 100% 0,03 EUR per transaction are billed.

Format numeric 10, 2

Where used: TL001 System Transaction Overview

### 6.1044 synch100To

Description This field displays the fees for transactions exceeding the limit more than 100%. See field synch0To50.

Format numeric 10, 2

Where used: TL001 System Transaction Overview

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### 6.1045 synch50To100

**Description** This field displays the fees for transactions exceeding the limit more than 50 % and up to 100%. See field synch0To50.

**Format** numeric 10, 2

**Where used:** TL001 System Transaction Overview

### 6.1046 tacEligibility

**Description** This field defines the default setting for the field tacFlg during order entry. The field is defined per user and can be overwritten by direct input. If no input is provided, the default setting of this flag is used.

**Format** alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	FALSE
1	T	TRUE

**Where used:** RD115 User Profile Status

### 6.1047 tacFlg

**Description** This field defines whether an order is allowed to participate in the trade-at-close phase. It can be defined during order entry and cannot be modified thereafter.

**Format** alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	FALSE
1	T	TRUE

**Where used:** TC540 Daily Order Maintenance  
TC550 Open Order Detail

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### 6.1048 targetProduct

Description	This field contains the target Product of decaying instrument.
Format	alphanumeric 12
Where used:	TA116 Decay Split Table

### 6.1049 tesActivity

Description	This field indicates the reported T7 Entry Service activity.
Format	alphanumeric 2

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	ENT	TES Entry
2	MOD	TES Modification
3	DEL	TES Deletion
4	APP	TES Approve
5	EXE	TES Execution
6	UPL	TES Upload
7	AUT	TES Auto Approve
8	ENL	TES TRADE via EUREX ENLIGHT
9	REN	TES Reversal Entry
10	RAP	TES Reversal Approval
11	REV	TES Reversal Approval by Market Supervision
12	RCX	TES Reversal is Cancelled

Where used:	TC545 Daily TES Maintenance TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance
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### 6.1050 tesDescription

Description	This field contains the free description entered by the initiating user of the TES trade.
Format	alphanumeric 20
Where used:	TC545 Daily TES Maintenance TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance

### 6.1051 tesEligibility

Description	This flag describe if an instrument is TES eligible.	
Format	alphanumeric 1	
<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	0	FALSE
1	1	TRUE
Where used:	RD110 User Profile Maintenance RD115 User Profile Status	

### 6.1052 tesId

Description	This field indicates the unique T7 Entry Service ID assigned by the exchange.
Format	alphanumeric 20
Where used:	TC545 Daily TES Maintenance TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance TE547 TES Late Approval Report TE548 Daily Compression Maintenance

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### 6.1053 tesInitiatorBU

Description This field indicates the business unit of the initiating user who entered the TES trade.

Format alphanumeric 8

Where used:  
 TC545 Daily TES Maintenance  
 TE545 Daily TES Maintenance  
 TE546 Daily Basket TES Maintenance  
 TE547 TES Late Approval Report

### 6.1054 tesInitiatorUser

Description This field indicates the initiating user who entered the TES trade.

Format alphanumeric 6

Where used:  
 TC545 Daily TES Maintenance  
 TE545 Daily TES Maintenance  
 TE546 Daily Basket TES Maintenance  
 TE547 TES Late Approval Report

### 6.1055 tesType

Description This field contains the T7 Entry Service (TES) type code.

Format alphanumeric 2

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	BLK	BLOCK TRADE
2	EFF	EFP FINANCIAL TRADE
3	EFI	EFP INDEX TRADE
4	EFS	EXCHANGE FOR SWAP TRADE
5	VOL	VOLA TRADE
6	BAS	BASIS TRADE
7	TAM	BLOCK TRADE AT MARKET
8	LIS	LARGE IN SCALE (cash-specific)
9	OTC	OTC (cash-specific)
10	ENL	XETRA ENLIGHT TRADE / EUREX ENLIGHT TRADE
11	QTPIP	QTPIP BLOCK TRADE
12	COMP	COMPRESSION

Where used:

- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD185 Auto Approval Rule Status
- TC545 Daily TES Maintenance
- TC810 T7 Daily Trade Confirmation
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE548 Daily Compression Maintenance
- TE810 T7 Daily Trade Confirmation

## 6.1056 text

Description This field contains the free-format text comment entered by trader for a transaction.

Format alphanumeric 12

Where used:

- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches



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### 6.1057 time18

Description This field contains the time of the given transaction, which is in generic time format.

Format TimeFormat18

Where used:

- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC600 Xetra EnLight Maintenance
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
- TD963 Daily Eurex EnLight RFQ Fulfillment - detailed
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE548 Daily Compression Maintenance
- TE590 CLIP Trading Indication
- TE600 Eurex EnLight Maintenance
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches
- TE910 T7 Daily Trade Activity
- TT132 Market Maker Protection
- TT136 Pre-trade Risk Control

### 6.1058 timeToTransfer

Description Time when the final STP deal is transferred to TES.

Format TimeFormat18

Where used:

- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary

### 6.1059 timeValidity

Description This field contains the time validity.

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Format                      alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	GFD	Good For Day
1	GTC	Good Till Cancelled
3	IOC	Immediate Or Cancel
4	FOK	Fill Or Kill (Cash specific)
5	GTX	Good until Crossing/Auction
6	GTD	Good Till Date

Where used:                      TC540 Daily Order Maintenance  
TC550 Open Order Detail  
TC810 T7 Daily Trade Confirmation  
TC812 T7 Daily Prevented Self-Matches  
TE540 Daily Order Maintenance  
TE550 Open Order Detail  
TE810 T7 Daily Trade Confirmation  
TE812 Daily Prevented Self-Matches

### **6.1060 totalCTAtwSpreadBonusToMaxSpreadDSMtd**

Description                      This field displays the Average Time Weighted Spread with bonus in relation to the maximum spread across all instruments (total) of the Designated Sponsor month-to-date.

Format                              numeric signed 10, 5

Where used:                      PM500 Rating Report Equities Designated Sponsor

### **6.1061 totalCTAtwSpreadPercentageBonusDSMtd**

Description                      This field displays the Average Time Weighted Spread with bonus in percent in continuous trading across all instruments (total) of the Designated Sponsor month-to-date.

Format                              numeric signed 10, 5

Where used:                      PM500 Rating Report Equities Designated Sponsor

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### 6.1062 totalCTAvgQuotTimeBonusDSMtdToTheSec

Description	This field shows the average quotation time during continuous trading with bonus across all instruments (total) of Designated Sponsor month-to-date. Format hh:mm:ss, not rounded but truncated.
Format	alphanumeric 8
Where used:	PM500 Rating Report Equities Designated Sponsor

### 6.1063 totalCTRateBonusDSMtd

Description	This field displays the participation rate with bonus during continuous trading across all instruments (total) of the Designated Sponsor month-to-date.
Format	numeric 5, 2
Where used:	PM500 Rating Report Equities Designated Sponsor

### 6.1064 totalNoTradingDays

Description	This field indicates the total number of trading days of the variance futures contract
Format	numeric 4
Where used:	TA114 Variance Futures Parameter

### 6.1065 totalRatingDSMtd

Description	This field displays the rating of Designated Sponsor across all instruments (total) month-to-date.
Format	alphanumeric 5

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Where used: PM500 Rating Report Equities Designated Sponsor

### 6.1066 totalUserExecOrdNo

Description This field contains the total number of all order and quote executions of one trader of a member, which was active in a respective ISIN.

Format numeric 9

Where used: TR101 MiFID II OTR Report

### 6.1067 totalUserExecOrdVol

Description This field contains the total volume of all order and quote executions of one trader of a member, who was active in a respective ISIN.

Format numeric 16, 4

Where used: TR101 MiFID II OTR Report

### 6.1068 totalUserOrdNo

Description This field contains the total number of all order and quote insertions, modifications and deletions of one trader of a member, which was active in a respective ISIN.

Format numeric 9

Where used: TR101 MiFID II OTR Report

### 6.1069 totalUserOrdVol

Description This field contains the total volume of all order and quote insertions, modifications and deletions of one trader of a member, which was active in a respective ISIN.

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Format numeric 16, 4

Where used: TR101 MiFID II OTR Report

### 6.1070 totBURules

Description This field contains the number of trade enrichment rules per business unit.

Format numeric 5

Where used: RD135 Trade Enrichment Rule Status

### 6.1071 totBusinessUnitIdRiskEvt

Description This field indicates the total business units.

Format numeric 5

Where used: TT133 Trading Risk Events

### 6.1072 totBUUpdCodAdd

Description This field contains the number of added records per business unit.

Format numeric 5

Where used: RD110 User Profile Maintenance  
RD120 User Transaction Size Limit Maintenance  
RD130 Trade Enrichment Rule Maintenance  
RD180 Auto Approval Rule Maintenance  
RD190 SRQS Respondent Assignment Maintenance  
RD210 Clearing Member Defined TSL Maintenance  
RD220 Trading Member Defined TSL Maintenance

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### 6.1073 totBUUpdCodChg

Description This field contains the number of changed records per business unit.

Format numeric 5

Where used:  
RD110 User Profile Maintenance  
RD120 User Transaction Size Limit Maintenance  
RD130 Trade Enrichment Rule Maintenance  
RD180 Auto Approval Rule Maintenance  
RD190 SRQS Respondent Assignment Maintenance  
RD210 Clearing Member Defined TSL Maintenance  
RD220 Trading Member Defined TSL Maintenance

### 6.1074 totBUUpdCodDel

Description This field contains the number of deleted records per business unit.

Format numeric 5

Where used:  
RD110 User Profile Maintenance  
RD120 User Transaction Size Limit Maintenance  
RD130 Trade Enrichment Rule Maintenance  
RD180 Auto Approval Rule Maintenance  
RD190 SRQS Respondent Assignment Maintenance  
RD210 Clearing Member Defined TSL Maintenance  
RD220 Trading Member Defined TSL Maintenance

### 6.1075 totParticipantIdRiskEvt

Description This field indicates the total participants.

Format numeric 5

Where used: TT133 Trading Risk Events

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### 6.1076 totParticipantUpdCodAdd

Description This field contains the number of added records per participant.

Format numeric 5

Where used:

- RD110 User Profile Maintenance
- RD120 User Transaction Size Limit Maintenance
- RD130 Trade Enrichment Rule Maintenance
- RD180 Auto Approval Rule Maintenance
- RD190 SRQS Respondent Assignment Maintenance
- RD220 Trading Member Defined TSL Maintenance

### 6.1077 totParticipantUpdCodChg

Description This field contains the number of changed records per participant.

Format numeric 5

Where used:

- RD110 User Profile Maintenance
- RD120 User Transaction Size Limit Maintenance
- RD130 Trade Enrichment Rule Maintenance
- RD180 Auto Approval Rule Maintenance
- RD190 SRQS Respondent Assignment Maintenance
- RD220 Trading Member Defined TSL Maintenance

### 6.1078 totParticipantUpdCodDel

Description This field contains the number of deleted records per participant.

Format numeric 5

Where used:

- RD110 User Profile Maintenance
- RD120 User Transaction Size Limit Maintenance
- RD130 Trade Enrichment Rule Maintenance
- RD180 Auto Approval Rule Maintenance
- RD190 SRQS Respondent Assignment Maintenance
- RD220 Trading Member Defined TSL Maintenance

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### 6.1079 totQty

Description	This field contains the total quantity. NB: For regulatory reasons, this field name contains "Vol" although it is not a Volume.
Format	numeric 9
Where used:	CB068 Transaction Overview

### 6.1080 totQuoReqViolPct

Description	This field indicates the violation percentage, based on the valid quote request violations in proportion to the valid quote requests in the respective market maker program/package.
Format	numeric 6, 2
Where used:	TD955 Building Block Liquidity Provider Measurement TD956 Basis Building Block Liquidity Provider TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning

### 6.1081 totTrdDays

Description	This field contains the total trading days in the current month.
Format	numeric 2
Where used:	TD964 MTD Eurex EnLight Performance TD983 Regulatory Market Making MTD TR100 Order to Trade Ratio Report

### 6.1082 totUserIdRiskEvt

Description	This field indicates the total users.
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Format                    numeric 5

Where used:              TT133 Trading Risk Events

### 6.1083 totUserProd

Description              This field contains the number assigned products.

Format                    numeric 5

Where used:              RD125 User Transaction Size Limit Status

### 6.1084 totUserUpdCodAdd

Description              This field contains the number of added records per user.

Format                    numeric 5

Where used:              RD110 User Profile Maintenance  
RD120 User Transaction Size Limit Maintenance  
RD180 Auto Approval Rule Maintenance  
RD190 SRQS Respondent Assignment Maintenance  
RD220 Trading Member Defined TSL Maintenance

### 6.1085 totUserUpdCodChg

Description              This field contains the number of changed records per user.

Format                    numeric 5

Where used:              RD110 User Profile Maintenance  
RD120 User Transaction Size Limit Maintenance  
RD180 Auto Approval Rule Maintenance  
RD190 SRQS Respondent Assignment Maintenance  
RD220 Trading Member Defined TSL Maintenance

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### 6.1086 totUserUpdCodDel

Description This field contains the number of deleted records per user.

Format numeric 5

Where used:  
RD110 User Profile Maintenance  
RD120 User Transaction Size Limit Maintenance  
RD180 Auto Approval Rule Maintenance  
RD190 SRQS Respondent Assignment Maintenance  
RD220 Trading Member Defined TSL Maintenance

### 6.1087 tradedOrderVolume

Description This field displays the traded volume for this order in the trading currency (quantity \* price).

Format numeric 17, 2

Where used:  
PM900 Specialist Performance per Executed Order  
PM930 ITM Issuer Performance Per Executed Order

### 6.1088 tradedVol

Description Total traded volume per product per member.

Format numeric 17, 4

Where used: TR100 Order to Trade Ratio Report

### 6.1089 tradeEnrichmentRuleId

Description This field gives the index of the trade enrichment rule linked to a business unit. A business unit can define up to 10000 trade enrichment rules in order to complete the clearing information of a trade.

Format numeric 5

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Where used: RD130 Trade Enrichment Rule Maintenance  
RD135 Trade Enrichment Rule Status  
TC540 Daily Order Maintenance  
TE540 Daily Order Maintenance

### 6.1090 tradeNumber

Description This field indicates 'Trade Number' which is a unique number created by the Trade Manager for each side of a trade OR a deal. This new 'Trade Number' will be used to map T7 Trade Broadcasts with CCP Trade Broadcasts/internal interface.

Format numeric 10

Where used: TC810 T7 Daily Trade Confirmation

### 6.1091 trades

Description This field contains the trades.

Format numeric signed 4, 3

Where used: CB162 Monthly Specialist Refund

### 6.1092 tradesCnt

Description Total number of trades per product per member.

Format numeric 13

Where used: TR100 Order to Trade Ratio Report

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### 6.1093 tradeSideId

Description	This field contains the CLIP trade side ID.
Format	numeric 20
Where used:	TE590 CLIP Trading Indication

### 6.1094 tradeType

Description	This field indicates the trade type.
Format	alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	REGU	Regular On-Exchange Trade
2	AUCT	Auction Trade (Order Book Uncrossing)
3	REV	On-Exchange Trade Reversal
4	PREL	Preliminary On-Exchange Trade
5	FINA	Final On-Exchange Trade
6	PAUC	Preliminary Auction Trade
7	FAUC	Final Auction Trade
8	SMP	Self Match Prevented On-Exchange Trade
9	TES	Off Book Trade (T7 Entry Service)
A	RTES	Off Book Trade Reversal
B	PTES	Preliminary Off Book Trade
C	FTES	Final Off Book Trade
D	PMT	Preliminary Manually Entered Trades by MS
E	FMT	Final Manually Entered Trades by MS
F	VDO	Volume Discovery Order Midpoint Trade (Cash Specific)
H	CLIP	Clip Trade
I	CLOB	CLIP Trade Outside BBO
J	TAC	On-exchange trade within the Trade-At-Close phase (Cash specific)

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Where used:

- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches
- TE910 T7 Daily Trade Activity

### 6.1095 tradingCapacity

Description This field indicates the trading capacity.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	CU	Agency
3	IS	Issuer/Liquidity Provider (Cash Specific)
5	PR	Proprietary
6	MM	Market-Making
9	RP	Riskless Principal (Cash Specific)

Where used:

- RD185 Auto Approval Rule Status
- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TC812 T7 Daily Prevented Self-Matches
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE550 Open Order Detail
- TE590 CLIP Trading Indication
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches

### 6.1096 tradingDate

Description This field displays the trading date.

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Format                      DateFormat

Where used:                      PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker  
PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor  
PM300 Compliance Report Equities Designated Sponsor  
PM400 Compliance Report ETFs & ETPs Designated Sponsor  
PM500 Rating Report Equities Designated Sponsor  
PM600 Individual Rating Report Equities Designated Sponsor  
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.1097 tradingIndicationActivity

Description                      This field contains the activity for a CLIP trading indication.

Format                              alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	ADD	Addition of a CLIP trading indication with announcement
2	DEL	Abandonment of a CLIP improvement period
3	MTCH	Matching

Where used:                      TE590 CLIP Trading Indication

### 6.1098 tradingIndicationId

Description                      This field contains the ID of a CLIP trading indication.

Format                              numeric 20

Where used:                      TE590 CLIP Trading Indication

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## 6.1099 tradingMonth

Description This field shows the current trading month in format MM-YYYY, e.g. 12-2020.

Format alphanumeric 7

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

## 6.1100 tradingRestriction

Description This field contains the trading restriction.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	CAO	Closing Auction Only
2	BOC	Book or Cancel
3	AO	Auction Only (Derivative specific)
4	OAO	Opening Auction Only
5	IAO	Intraday Auctions Only
6	SA	Special Auction

Where used:

- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TE540 Daily Order Maintenance
- TE550 Open Order Detail
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches

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### 6.1101 tradingSec12M

Description	This field contains the number of seconds per ISIN/currency combination defined as the sum of noSecDate during the last 12 months excluding the report month.
Format	numeric 8
Where used:	TR901 MiFID II Message Rate Report TR902 Daily Order and Quote Transactions

### 6.1102 tradVolume

Description	This field contains order book traded volume of the trading day per product.
Format	numeric 16, 4
Where used:	TR102 Excessive System Usage Report

### 6.1103 trailStopAbsPrice

Description	This field contains the absolute price for trailing stop order.
Format	numeric signed 11, 5
Where used:	TC540 Daily Order Maintenance TC550 Open Order Detail

### 6.1104 trailStopPricePct

Description	This field contains the absolute percentage for trailing stop order.
Format	numeric 6, 4



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Where used: TC540 Daily Order Maintenance  
TC550 Open Order Detail

### 6.1105 tranFee

Description This field indicates the transaction fee amount.

Format numeric signed 15, 2

Where used: CB042 Fee Per Executed Order

### 6.1106 tranFeeFix

Description This field contains the fix transaction fee.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt  
CB162 Monthly Specialist Refund

### 6.1107 tranFeeRefFix

Description This field contains the refund TAF fix.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

### 6.1108 tranFeeRefVar

Description This field contains the refund TAF var.

Format numeric signed 15, 2

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Where used: CB162 Monthly Specialist Refund

### 6.1109 tranFeeVar

Description This field contains the variable transaction fee.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt  
CB162 Monthly Specialist Refund

### 6.1110 transactionIdentifier

Description This field contains the transaction identifier. For on exchange orders, it contains the exchangeOrderId and for TES trades, it contains the tesId. In case an error is detected in the short/long code upload file without a relation to an order/quote, either 9999999999999 for rejects, or 9999999999998 for warnings are displayed.

Format alphanumeric 20

Where used: TR160 Identifier Mapping Error

### 6.1111 transactions12M

Description This field contains the number of messages per ISIN/currency combination defined as the sum of noTransactionsDate of the last 12 months excluding the report month. For each participant (member ID).

Format numeric 11

Where used: TR901 MiFID II Message Rate Report  
TR902 Daily Order and Quote Transactions

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### 6.1112 transactions12MIsin

Description	This field sums up transactions12M over all participants/members of an investment firm in an ISIN/currency combination.
Format	numeric 12
Where used:	TR901 MiFID II Message Rate Report

### 6.1113 transMonth

Description	This field contains the report month and year. Likewise this field can be used as starting month of the 12 month period incl. the report month, e.g. "012017".
Format	alphanumeric 6
Where used:	TR901 MiFID II Message Rate Report TR902 Daily Order and Quote Transactions

### 6.1114 transStartMonth

Description	This field contains the starting month of the 12 month period excl. the report month, e.g. "122016".
Format	alphanumeric 6
Where used:	TR901 MiFID II Message Rate Report TR902 Daily Order and Quote Transactions

### 6.1115 tranTypCod

Description	This field contains the transaction type code.
Format	alphanumeric 1
Where used:	TL001 System Transaction Overview

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### 6.1116 trDay

Description This field contains Trading Day (one row per day) of the current month).

Format DateFormat

Where used: CB042 Fee Per Executed Order  
 CB142 Fee Per Executed Order T7 Boerse Frankfurt  
 CB242 Specialist Service Fee Per Executed Order  
 TR100 Order to Trade Ratio Report  
 TR102 Excessive System Usage Report

### 6.1117 trdCnt

Description Total number of trades

Format numeric 13

Where used: CB069 Transaction Report

### 6.1118 trdFeeAmnt

Description This field contains the trading fee.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

### 6.1119 trdIdCountPt

Description This field displays the Trader ID Counter Part.

Format alphanumeric 15

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Where used: CB243 Specialist Service Fee XFS Per Executed Order

### 6.1120 trdMemb

Description This field contains the member id code.

Format alphanumeric 5

Where used: CB242 Specialist Service Fee Per Executed Order  
 CB243 Specialist Service Fee XFS Per Executed Order  
 CB250 Specialist Service Fee Overall Summary  
 CB253 Specialist Service Fee XFS Overall Summary  
 CB260 Specialist Service Fee Statement  
 CB263 Specialist Service Fee XFS Statement

### 6.1121 trdQty

Description This field contains the traded quantity.

Format numeric 13, 4

Where used: CB062 Designated Sponsor Refund

### 6.1122 trdUnt

Description This field contains the trading unit.

Format numeric 8, 4

Where used: RC100 Capital Adjustment Series Report

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### 6.1123 trdValueDS

**Description** This field shows the total trading value displayed in the trading currency in the M account during continuous trading, auctions, and volatility interruptions in one instrument on this trading day.

**Format** numeric 17, 2

**Where used:** PM100 Performance Report Equities Designated Sponsor  
 PM200 Performance Report ETFs and ETPs Designated Sponsor  
 PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
 PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.1124 trdValueDSMtd

**Description** This field shows the total trading value displayed in the trading currency in the M account during continuous trading, auctions, and volatility interruptions in one instrument month-to-date.

**Format** numeric 17, 2

**Where used:** PM100 Performance Report Equities Designated Sponsor  
 PM200 Performance Report ETFs and ETPs Designated Sponsor  
 PM500 Rating Report Equities Designated Sponsor  
 PM600 Individual Rating Report Equities Designated Sponsor  
 PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
 PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.1125 trdValueMM

**Description** This field shows the total trading value displayed in the trading currency in the M account during continuous trading, auctions, and volatility interruptions in one instrument on this trading day.

**Format** numeric 17, 2

**Where used:** PM010 Performance Report Equities Regulated Market Maker  
 PM020 Performance Report ETFs & ETPs Regulated Market Maker

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### 6.1126 trdValueMMtd

**Description** This field shows the total trading value displayed in the trading currency in the M account during continuous trading, auctions, and volatility interruptions in one instrument month-to-date.

**Format** numeric 17, 2

**Where used:** PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker

### 6.1127 trdValueParticipant

**Description** This field shows the total trading value displayed in the trading currency of the Participant during continuous trading, auctions, and volatility interruptions in one instrument on this trading day.

**Format** numeric 17, 2

**Where used:** PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker  
PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor

### 6.1128 trdValueParticipantMtd

**Description** This field shows the total trading value displayed in the trading currency of the Participant during continuous trading, auctions, and volatility interruptions in one instrument month-to-date.

**Format** numeric 17, 2

**Where used:** PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker  
PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor

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### 6.1129 trdValueSMC

Description	This field shows the total trading value displayed in the trading currency during stressed market conditions in one instrument on this trading day.
Format	numeric 17, 2
Where used:	PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker

### 6.1130 trdValueSMCMtd

Description	This field shows the total trading value displayed in the trading currency during stressed market conditions in one instrument month-to-date.
Format	numeric 17, 2
Where used:	PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker

### 6.1131 trdVol

Description	This field shows either n/a or a natural number indicating the traded volume. Although a volume the field has alphanumeric format.
Format	alphanumeric 17
Where used:	CB069 Transaction Report

### 6.1132 triggered

Description	This field contains the triggered flag.
Format	alphanumeric 1



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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
2	STP	Stop Order
4	OCO	One Cancels Other

Where used: TC540 Daily Order Maintenance  
TC550 Open Order Detail  
TE540 Daily Order Maintenance  
TE550 Open Order Detail

### 6.1133 trnTim

Description This field contains the transaction time.

Format TimeFormat

Where used: TT135 Risk Event Report

### 6.1134 tsField

Description This field displays name of the field in the upload file in which the error occurred.

Format alphanumeric 24

Where used: TR160 Identifier Mapping Error  
TR162 Algo HFT Error

### 6.1135 tslProductGrp

Description This field indicates the TSL Product Group.

Format alphanumeric 8

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Where used: RD210 Clearing Member Defined TSL Maintenance  
RD215 Clearing Member Defined TSL Status  
RD220 Trading Member Defined TSL Maintenance  
RD225 Trading Member Defined TSL Status  
RD260 TSL Migration Status

### 6.1136 tslUserGrp

Description This field indicates the TSL User Group.

Format alphanumeric 3

Where used: RD115 User Profile Status  
RD220 Trading Member Defined TSL Maintenance  
RD225 Trading Member Defined TSL Status  
RD260 TSL Migration Status

### 6.1137 tvtic

Description Individual transaction identification code for each transaction resulting from the full or partial execution of an order as specified in Regulation EU No. 600/2014/EU (MiFIR/ MiFID II) assigned by the trading venue to the transaction pursuant to Art.2, RTS 22.

Format alphanumeric 52

Where used: TC810 T7 Daily Trade Confirmation  
TE810 T7 Daily Trade Confirmation

### 6.1138 txnCnt

Description This field contains the transaction count.

Format numeric 9

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Where used:           CB068 Transaction Overview  
                           CB069 Transaction Report  
                           TR102 Excessive System Usage Report

### 6.1139   txnLimit

Description           This field contains the Transaction Limit per product

Format                numeric 12

Where used:           TR102 Excessive System Usage Report

### 6.1140   txnTypNam

Description           This field contains the transaction type name.

Format                alphanumeric 13

Where used:           CB068 Transaction Overview

### 6.1141   typOrig

Description           This field contains the type of origin.

Format                alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	ME	T7 Matching Engine
1	TES	TES

Where used:           TR160 Identifier Mapping Error

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### 6.1142 underlyingClose

Description	This field represents the daily Underlying Close Price. It becomes available daily at the end of the trading session. In the context of Total Return Futures, it is used as the final underlying price for the current business day, and as the preliminary underlying price for the next business day.
Format	numeric signed 12, 8
Where used:	TA115 Total Return Futures Parameters

### 6.1143 underlyingDelta

Description	This field contains the Underlying Leg Delta being traded as part of Delta Exchange.
Format	numeric signed 7, 4
Where used:	TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary

### 6.1144 underlyingEffectiveDelta

Description	This field contains the Effective Underlying Leg Delta being traded as part of Delta Exchange.
Format	numeric signed 7, 4
Where used:	TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary

### 6.1145 underlyingPrice

Description	This field contains the underlying price used to calculate the realised variance.
Format	numeric signed 11, 5

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Where used: TA114 Variance Futures Parameter  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### 6.1146 underlyingPriceBoundary

Description This field contains the boundary for the Underlying Price. In the Working Delta workflow the Respondent is allowed to change the Underlying Price such that it can be lower or equal to the value provided in this field.

Format numeric 11, 5

Where used: TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### 6.1147 underlyingQty

Description This field contains the Underlying Leg Quantity being traded as part of Delta Exchange.

Format numeric 13, 4

Where used: TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### 6.1148 undPrice

Description This field contains the price of the underlying leg of an option volatility strategy

Format numeric signed 11, 5

Where used: TA113 Complex and Flexible Instrument Definition

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### 6.1149 undrLstClsPrc

Description	This field contains the last closing price of the underlying.
Format	numeric 11, 5
Where used:	TE930 T7 Daily Trade Statistics

### 6.1150 undrPrvClsPrc

Description	This field contains the closing price of the underlying on the previous business day.
Format	numeric 11, 5
Where used:	TE930 T7 Daily Trade Statistics

### 6.1151 updateTime

Description	Responder 1 (Max 50) time of last update.
Format	TimeFormat18
Where used:	TC610 Xetra EnLight Best Execution Summary TE610 Eurex EnLight Best Execution Summary

### 6.1152 updCod

Description	This field contains the code for the type of change performed.
Format	alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
A	Add	
C	Change	
D	Delete	
G	Grp Ch	

Where used:

- RD110 User Profile Maintenance
- RD120 User Transaction Size Limit Maintenance
- RD130 Trade Enrichment Rule Maintenance
- RD180 Auto Approval Rule Maintenance
- RD190 SRQS Respondent Assignment Maintenance
- RD210 Clearing Member Defined TSL Maintenance
- RD220 Trading Member Defined TSL Maintenance

### 6.1153 updDat

Description This field contains the date of last update

Format DateFormat

Where used:

- RD110 User Profile Maintenance
- RD120 User Transaction Size Limit Maintenance
- RD130 Trade Enrichment Rule Maintenance
- RD180 Auto Approval Rule Maintenance
- RD190 SRQS Respondent Assignment Maintenance
- RD210 Clearing Member Defined TSL Maintenance
- RD220 Trading Member Defined TSL Maintenance
- TT133 Trading Risk Events

### 6.1154 updtFldNam

Description This field indicates the name of the data unit which has been changed.

Format alphanumeric 32

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Where used:

- RD110 User Profile Maintenance
- RD120 User Transaction Size Limit Maintenance
- RD130 Trade Enrichment Rule Maintenance
- RD180 Auto Approval Rule Maintenance
- RD190 SRQS Respondent Assignment Maintenance
- RD210 Clearing Member Defined TSL Maintenance
- RD220 Trading Member Defined TSL Maintenance

### 6.1155 updTim

Description This field contains time of the last change performed.

Format TimeFormat

Where used:

- RD110 User Profile Maintenance
- RD120 User Transaction Size Limit Maintenance
- RD130 Trade Enrichment Rule Maintenance
- RD180 Auto Approval Rule Maintenance
- RD190 SRQS Respondent Assignment Maintenance
- RD210 Clearing Member Defined TSL Maintenance
- RD220 Trading Member Defined TSL Maintenance
- TT133 Trading Risk Events

### 6.1156 uploadFile

Description The name of the upload file.

Format alphanumeric 45

Where used:

- TR160 Identifier Mapping Error
- TR162 Algo HFT Error

### 6.1157 user

Description This field indicates the user.

Format alphanumeric 6



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Where used:

- CB042 Fee Per Executed Order
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- CB142 Fee Per Executed Order T7 Boerse Frankfurt
- CB150 Fee Overall Summary T7 Boerse Frankfurt
- CB162 Monthly Specialist Refund
- CB242 Specialist Service Fee Per Executed Order
- CB243 Specialist Service Fee XFS Per Executed Order
- CB250 Specialist Service Fee Overall Summary
- CB253 Specialist Service Fee XFS Overall Summary
- CB260 Specialist Service Fee Statement
- CB263 Specialist Service Fee XFS Statement
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD120 User Transaction Size Limit Maintenance
- RD125 User Transaction Size Limit Status
- RD180 Auto Approval Rule Maintenance
- RD185 Auto Approval Rule Status
- RD190 SRQS Respondent Assignment Maintenance
- RD195 SRQS Respondent Assignment Status
- RD220 Trading Member Defined TSL Maintenance
- RD225 Trading Member Defined TSL Status
- RD260 TSL Migration Status
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TE535 Cross and Quote Requests
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE550 Open Order Detail
- TE590 CLIP Trading Indication
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches
- TR101 MiFID II OTR Report
- TR160 Identifier Mapping Error
- TT133 Trading Risk Events

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### 6.1158 **userId1**

Description	This field contains the user ID.
Format	alphanumeric 11
Where used:	CB069 Transaction Report

### 6.1159 **userNumericId**

Description	This field indicates numeric identifier of the user.
Format	numeric 6
Where used:	RD110 User Profile Maintenance RD115 User Profile Status RD120 User Transaction Size Limit Maintenance RD125 User Transaction Size Limit Status RD180 Auto Approval Rule Maintenance RD185 Auto Approval Rule Status RD190 SRQS Respondent Assignment Maintenance RD195 SRQS Respondent Assignment Status RD260 TSL Migration Status

### 6.1160 **userOrdNum**

Description	This field contains the free-format order reference text for member internal usage.
Format	alphanumeric 16
Where used:	TC540 Daily Order Maintenance TC550 Open Order Detail TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches

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### 6.1161 userRiskGroup

Description	The Id of risk group user belongs to inside the business unit. Every user can only belong to one group.
Format	alphanumeric 3
Where used:	RD115 User Profile Status

### 6.1162 usrGroup

Description	This field contains the name of the trader group the user belongs to inside the business unit. Every group can define their own name. Every user can only belong to one group.
Format	alphanumeric 3
Where used:	RD115 User Profile Status

### 6.1163 usrOrdNum

Description	This field contains the user order number, which the member assigned to the order.
Format	alphanumeric 12
Where used:	CB142 Fee Per Executed Order T7 Boerse Frankfurt CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

### 6.1164 valGoodQuoReqResp

Description	This field contains the number of valid good quote request responses after the cut limit adjustment.
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Format numeric 10

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance

### 6.1165 validFrom

Description States the valid from date for a given value of the identifier.

Format DateFormat

Where used: TR161 Identifier Mapping Status  
TR163 Algo HFT Status  
TR167 Non-Uniqueness Identifier  
TR168 Non-Consistency Identifier

### 6.1166 validityFlg

Description This field indicates the business status of a trade enrichment rule

Format alphanumeric 1

Where used: RD135 Trade Enrichment Rule Status

### 6.1167 validityTime

Description This field contains the Validity Time as provided by the requester on the Order sent to the Selective RFQ service.

Format TimeFormat18

Where used: TE600 Eurex EnLight Maintenance

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### 6.1168 validTo

Description Conditional mandatory (mandatory only when field status indicator = D), stating the valid to date for the short code to long value mapping. The dataset remains in the mapping status report until the "Valid to" elapsed

Format DateFormat

Where used: TR161 Identifier Mapping Status  
TR167 Non-Uniqueness Identifier  
TR168 Non-Consistency Identifier

### 6.1169 valQuoReqTot

Description This field contains the total number of valid quote requests after cut limit adjustment.

Format numeric 10

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance  
TD955 Building Block Liquidity Provider Measurement

### 6.1170 valQuoReqViol

Description This field contains the number of valid quote request violations on the basis of the valid quote requests after cut limit adjustment.

Format numeric 10

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance

### 6.1171 varFee

Description This field contains the variable fee.

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Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt  
 CB162 Monthly Specialist Refund  
 CB242 Specialist Service Fee Per Executed Order  
 CB243 Specialist Service Fee XFS Per Executed Order

### 6.1172 varRefFee

Description This field contains the refund TRF var.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

### 6.1173 vegaUnit

Description This field indicates the Vega Unit multiplier.

Format numeric 9

Where used: TA114 Variance Futures Parameter

### 6.1174 versionNo

Description This field contains version number for order modification.

Format numeric 9

Where used: CB042 Fee Per Executed Order  
 CB062 Designated Sponsor Refund  
 CB142 Fee Per Executed Order T7 Boerse Frankfurt  
 CB162 Monthly Specialist Refund  
 CB242 Specialist Service Fee Per Executed Order  
 CB243 Specialist Service Fee XFS Per Executed Order

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TC540 Daily Order Maintenance  
TC550 Open Order Detail  
TC810 T7 Daily Trade Confirmation  
TC812 T7 Daily Prevented Self-Matches

### 6.1175 violation

Description This field shows violation status. Valid values are: "Yes" or "No"

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	Y	Yes
0	N	No

Where used: TR100 Order to Trade Ratio Report  
TR101 MiFID II OTR Report  
TR102 Excessive System Usage Report

### 6.1176 violationCnt

Description This field shows the number of violations.

Format numeric 2

Where used: TR102 Excessive System Usage Report

### 6.1177 violDSDay

Description This field displays the violation (V) of the requirements as Designated Sponsor on this trading day.

Format alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
V	V	No violation. Violation.

Where used: PM100 Performance Report Equities Designated Sponsor  
 PM200 Performance Report ETFs and ETPs Designated Sponsor  
 PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
 PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.1178 violDSMtd

Description This field displays the violation (V) of the requirements as Designated Sponsor month-to-date.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
V	V	No violation. Violation.

Where used: PM100 Performance Report Equities Designated Sponsor  
 PM200 Performance Report ETFs and ETPs Designated Sponsor  
 PM300 Compliance Report Equities Designated Sponsor  
 PM400 Compliance Report ETFs & ETPs Designated Sponsor  
 PM500 Rating Report Equities Designated Sponsor  
 PM600 Individual Rating Report Equities Designated Sponsor  
 PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
 PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.1179 violFeeDay

Description This field displays the violation (V) of the requirements for fee reimbursement on this trading day.

Format alphanumeric 1



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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
V	V	No violation. Violation.

Where used: PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor

### 6.1180 violFeeMtd

Description This field displays the violation (V) of the requirements for fee reimbursement month-to-date.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
V	V	No violation. Violation.

Where used: PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor

### 6.1181 violInd

Description This field contains violation indicator, which indicates whether the member has provided quotes for lesser time than required as per obligation to market maker program of Eurex.

Format numeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1		Yes
0		No

Where used: TD956 Basis Building Block Liquidity Provider  
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning  
TD982 Special Report French Equity Options

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### 6.1182 violMMDay

Description This field displays the violation (V) of the requirements Market Maker on this trading day.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
V	V	No violation. Violation.

Where used: PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker

### 6.1183 violMMMtd

Description This field displays the violation (V) of the requirements Market Maker month-to-date.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
V	V	No violation. Violation.

Where used: PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker

### 6.1184 violMonths

Description This field displays the number of months where minimum requirements were not met by Designated Sponsor in a row.

Format alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
V	V	No violation. Violation.

Where used: PM100 Performance Report Equities Designated Sponsor  
 PM200 Performance Report ETFs and ETPs Designated Sponsor  
 PM300 Compliance Report Equities Designated Sponsor  
 PM400 Compliance Report ETFs & ETPs Designated Sponsor  
 PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
 PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.1185 violPct

Description This field contains the violation percentage, based on the quote request violations in proportion to the valid quote requests.

Format numeric 6, 2

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance

### 6.1186 volDiscPre

Description This is the "second limit" price up to/down to which a bid/ask VDO can be executed at the MP.

Format numeric signed 11, 5

Where used: TC540 Daily Order Maintenance  
 TC550 Open Order Detail  
 TC810 T7 Daily Trade Confirmation

### 6.1187 volFactor

Description This field contains Volume Factor which is used to calced Volume Component.

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Format numeric 4

Where used: TR102 Excessive System Usage Report  
TR104 Eurex Daily ESU Parameter

## 6.1188 wknNo

Description This field contains the WKN number

Format alphanumeric 9

Where used:

- PM010 Performance Report Equities Regulated Market Maker
- PM020 Performance Report ETFs & ETPs Regulated Market Maker
- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs
- PM900 Specialist Performance per Executed Order
- PM920 ITM Issuer Fulfillment Instrument Level
- PM930 ITM Issuer Performance Per Executed Order
- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC550 Open Order Detail
- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TD965 Specialist State Change
- TE535 Cross and Quote Requests
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE547 TES Late Approval Report
- TE548 Daily Compression Maintenance
- TE550 Open Order Detail

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TE590 CLIP Trading Indication  
TE810 T7 Daily Trade Confirmation  
TE812 Daily Prevented Self-Matches  
TE910 T7 Daily Trade Activity

## 6.1189 workFlowTyp

Description This field provides information about the Eurex EnLight Workflow Type.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	R	Regular Negotiation.
2	B	Basis Trade Negotiation.
3	W	Working Delta Negotiation.
4	O	Negotiation where the Underlying is Traded Outside Eurex.
5	F	Option Volatility Strategy with Fixed Reference Price and Fixed Underlying Delta where the Underlying is Traded at Eurex.
6	N	Option Volatility Strategy with Negotiating Underlying where the Underlying is Traded at Eurex.

Where used: TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

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## 7 Glossary

Term	Explanation
DBAG	Deutsche Börse AG
ETI	<u>E</u> nhanced <u>T</u> rading <u>I</u> nterface
Eurex	<u>E</u> uropean <u>E</u> xchange. Electronic trading and clearing of options and financial futures.
Member	Market participant.
T7	Cash & Derivatives trading system developed by Deutsche Börse Group
Xetra	Frankfurt Stock Exchange's trading venue Xetra on T7.
XML	<u>E</u> xtensible <u>M</u> arkup <u>L</u> anguage
XSD	<u>X</u> ML <u>S</u> chema <u>D</u> efinition

Table 7.1 - Glossary