

# **T7 Release 12.1**

**XML Report Reference Manual**

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6.1252	<b>violInd</b>	839
6.1253	<b>violMMDay</b>	840
6.1254	<b>violMMMtd</b>	840
6.1255	<b>violMonths</b>	841
6.1256	<b>violPct</b>	841
6.1257	<b>volatilityFactor</b>	841
6.1258	<b>volatilityFactorCnt</b>	842
6.1259	<b>volatilityFactorVol</b>	842
6.1260	<b>volatilityIndicator</b>	842
6.1261	<b>volatilityIndicatorRaw</b>	843
6.1262	<b>volFactor</b>	843
6.1263	<b>volumeRetailTradesBetterBMBBO</b>	843
6.1264	<b>volumeRetailTradesBetterBMBBOMtd</b>	844
6.1265	<b>volumeRetailTradesNotBetterBMBBO</b>	844
6.1266	<b>volumeRetailTradesNotBetterBMBBOMtd</b>	844

---

---

<b>6.1267</b>	<b>wknNo</b>	<b>845</b>
<b>6.1268</b>	<b>workFlowTyp</b>	<b>845</b>
<b>7</b>	<b>Glossary</b>	<b>847</b>

---

## **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.

---

---

## 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 sub structures 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. Sub structures may occur once or multiple times in a structure. The name of a sub structure member is equal to the sub structure name.

Each field and structure occurs at a specific place in the sequence of fields in the sub structure tree of a report. Sub structure 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 Sub structures

Sub structures 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.

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
- 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. 12,345,678.9)
- The decimal digits given by the field precision varies depending on the format of the report (Please refer to section 5.1 for examples):
  - Old Report Format:  
All decimal digits given by the field precision are displayed (e.g. **1.200** for precision 3)
  - New Report Format:  
All decimal digits given by the field precision are displayed (e.g. **1.2** for precision 3) with the exception of zeroes. In case there are only zeroes as decimal places, the decimal places will not be explicitly stated.

## 2.2 Common Report Engine

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

### 3.2 Structure cardinality

Any sub structure 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).

## 4 XML Report Descriptions

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

CONFIG\_IDENTIFIER T7Rep 121.2.3  
 CONFIG\_DATE 2024-03-01 13:53

### 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	Member Report.

#### 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
-----	-----	-----
XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999

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

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

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	Member Report.

#### 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	XXXXXXXXXX	XXXXXXXXXX XXX	XXX	XXXXXXXXXX	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	Member Report.

#### 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	Member Report.

#### 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  
-----  
XXXXXXXXX XXX    999999

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

Prod    Instrument  
-----  
XXXXXXXXXXXXX XXXXXXXX XXXXXXXXXXXXX

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	Member Report.

#### 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	Member Report.

#### 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	Member Report.

#### 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
cumPassiveVol	o	Cum Passive Vol
etiUnRebFee	o	Unrebated Fee
cumAggrRetVol	o	Cum AggrRet Vol
retVolShar	o	RetVolShare
rebPrc	o	Reb
etiFeeReb	o	Lean Order Reb
rlpFeeReb	o	RLP 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    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

Billing Currency  
-----  
XXX

Fees:  
-----

FeeTyp	FeeTypNam	Amount
999	XXXXXXXXXXXXXXXXXX	99999999999.99
Total Fees:		99999999999.99

Rebates/Refunds:  
-----

Lean Order Rebate Details:

Cumulated Vol	Unrebated Fee	Reb	Lean Order Rebate	Fee after Reb
-999999999999999	99999999999.99	99.9999%	-99999999999.99	99999999999.99

RLP rebate Details:

Cum Passive Vol	Cum AggrRet Vol	RetVolShare	Unrebated Fee	Reb	RLP Reb	Fee after Reb
-99999999999.9999	-99999999999.9999	999.9999%	99999999999.99	99.9999%	-99999999999.99	99999999999.99

FeeTyp	FeeTypNam	Amount
999	XXXXXXXXXXXXXXXXXX	-99999999999.99
Total Rebate/Refund:		-99999999999.99

Connections:  
-----





#### 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 user. It includes all fees resulting from OTC trades. It is available for each member on T7 Boerse Frankfurt.

**Frequency** Daily.

**Availability** Member Report.

#### 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	
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:



#### 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	Member Report.

#### 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	FeeTypeName
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)

sumMembFeePrvDayAmnt	m	Total Fees Per Exc Mbr:
sumMembFeeCrtDayAmnt	m	
sumMembFeeCrtMthAmnt	m	
sumMembFeePrvMthAmnt	m	
sumMembFeeYtdAmnt	m	

**Text Report Structure**

Participant Participant Long Name  
-----  
XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

Trading Currency Billing Currency  
-----  
XXX XXX

Ac Instrument  
-----  
XXX XXXXXXXXXXXX XXXXXXXXXXX XXXXXXXXXXX

FeeTypName	Fee Type	FeePrevDayBal	FeeCrtDayAmnt	FeeCrtMthBal	FeePrvMthBal	FeeYtdBal
XXXXXXXXXXXXXXXX	XXX	99999999.99	99999999.99	9999999.99+	99999999.99	99999999.99
Total Trans Fees Per Instr:		99999999.99	99999999.99	9999999.99+	99999999.99	99999999.99
Total Fees Per Account:		99999999.99	99999999.99	99999999.99	99999999.99	99999999.99
Total Per TrdCurr (XXX) in EUR:		99999999.99	99999999.99	99999999.99	99999999.99	99999999.99
Total Fees Per Exc Mbr:		999999999999.99	999999999999.99	999999999999.99	999999999999.99	999999999999.99



#### 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	Member Report.

#### 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	



#### 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	Member Report.

#### 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	

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:

---



#### 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	Member Report.

#### XML Report Structure

#### M/O Text Report Heading

##### 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	

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:



#### 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	Member Report.

#### 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
---------	---	----------------

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	

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	Member Report.

#### 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	



#### 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	Member Report.

#### 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	



#### 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	Member Report.

#### 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
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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:
----------------	---	---





#### 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	Member Report.

#### 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
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cb263Grp3, repeated 1 ... variable times:

cb263KeyGrp3

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



#### 4.1.18 CB442 DBDX 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.</p> <p>This report provides also a sum of order volume and number of orders.</p> <p>This report is provided for DBDX only.</p>
Frequency	Daily.
Availability	Member Report.

#### XML Report Structure

#### M/O Text Report Heading

##### cb442

##### rptHdr

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

cb442Grp, repeated 0 ... variable times:

##### cb442KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

cb442Grp1, repeated 1 ... variable times:

##### cb442KeyGrp1

##### businessUnitGrp

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

cb442Grp2, repeated 1 ... variable times:

##### cb442KeyGrp2

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

exchRat	m	Exchange Rate
billCurrTypCod	m	Billing Currency
<u>cb442Grp3</u> , repeated 1 ... variable times:		
<u>cb442KeyGrp3</u>		
acctTypGrp	m	Ac
<u>cb442Grp4</u> , repeated 1 ... variable times:		
<u>cb442KeyGrp4</u>		
product	m	Prod
instrumentMnemonic	o	Instrument
isinCod	m	
<u>cb442Rec</u> , 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

XXXX XX

BU BU Long Name BU Identifier

XX 999999

Trading Currency Exchange Rate Billing Currency Ac Prod Instrument

XXX 9999999.999999999 XXX XXX XXXXXXXXXXX XXXXXXXXXXX XXXXXXXXXXX

Order No VNo FeeTyp FeeTypNam Trader Trad Day DlyFeePerOrdr OrderVol

XXXXXXXXXXXXXXXXXXXX 999 XXX XXXXXXXXXXXXXXX XXXXXX 31-12-09 +999999999.99 XXXXXXXXXXXXXXX

Total Per Instrument: 999999999.99 999999999.9999

Total Per Account Type: 999999999.99 999999999.9999

Total Per Trading Currency (XXX) in EUR: 999999999.99 999999999.9999

Total Fees Per Exchange Member: 999999999.99

Total Volume Per Exchange Member: 999999999.9999

Total Number Of Orders Per Exchange Member: 999999999999

#### 4.1.19 CB480 DBDX 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 DBDX for reconciling the invoice. This report is provided for DBDX only.
Frequency	Monthly.
Availability	Member Report.

##### XML Report Structure

##### M/O Text Report Heading

##### cb480

##### rptHdr

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

cb480Grp, repeated 0 ... variable times:

##### cb480KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

cb480Grp1, repeated 0 ... variable times:

##### cb480KeyGrp1

##### businessUnitGrp

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

cb480Grp2, repeated 1 ... variable times:

##### cb480KeyGrp2

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

cb480Rec, 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  
-----  
XXXXXXXXX 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
999999999999999	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



## 4.2 PM Performance Measurement

### 4.2.1 PM010 Performance Report Equities Regulated Market Maker

**Description** 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.

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.

This report only lists equities. The report PM020 Performance Report ETFs & ETPs Regulated Market Maker outlines performance data for ETFs & 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.

This report is available only for cash markets.

This report is available only in XML format.

**Frequency**

Daily.

**Availability**

Member Report.

#### 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.

#### 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	Member Report.

#### 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:pm020KeyGrp1businessUnitGrp

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

pm020Grp2, repeated 1 ... variable times:pm020KeyGrp2instrumentGrp1

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>If the Designated Sponsor (agent) delegated its sponsoring activity to another participant (principal), the XML report will be addressed to the delegated Designated Sponsor (principal), not to the actual Designated Sponsor (agent).</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	Member Report.

#### 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
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partLngName	m	Participant Long Name
<u>pm100Grp1</u> , repeated 1 ... variable times:		
<u>pm100KeyGrp1</u>		
<u>businessUnitGrp</u>		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
<u>pm100Grp2</u> , repeated 1 ... variable times:		
<u>pm100KeyGrp2</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>pm100Rec</u> , 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 CmcY Xetra MtD
avgPassiveTrdDSValueMtd	m	Avg P-Value DS/Xetra MtD
violFeeMtd	m	V (Fee)

### **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>If the Designated Sponsor (agent) delegated its sponsoring activity to another participant (principal), the XML report will be addressed to the delegated Designated Sponsor (principal), not to the actual Designated Sponsor (agent).</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	Member Report.

#### 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
<u>pm200Grp1</u> , repeated 1 ... variable times:		
<u>pm200KeyGrp1</u>		
<u>businessUnitGrp</u>		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
<u>pm200Grp2</u> , repeated 1 ... variable times:		
<u>pm200KeyGrp2</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>pm200Rec</u> , 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.



#### 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>If the Designated Sponsor (agent) delegated its sponsoring activity to another participant (principal), the XML report will be addressed to the delegated Designated Sponsor (principal), not to the actual Designated Sponsor (agent).</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	Member Report.

#### 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
<u>pm300Grp1</u> , repeated 1 ... variable times:		
<u>pm300KeyGrp1</u>		
<u>businessUnitGrp</u>		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
<u>pm300Grp2</u> , repeated 1 ... variable times:		
<u>pm300KeyGrp2</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>pm300Rec</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.

#### 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>If the Designated Sponsor (agent) delegated its sponsoring activity to another participant (principal), the XML report will be addressed to the delegated Designated Sponsor (principal), not to the actual Designated Sponsor (agent). 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	Member Report.

#### 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

pm400Grp2, repeated 1 ... variable times:

pm400KeyGrp2

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

pm400Rec, 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.

#### 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>If the Designated Sponsor (agent) delegated its sponsoring activity to another participant (principal), the XML report will be addressed to the delegated Designated Sponsor (principal), not to the actual Designated Sponsor (agent). 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	Member Report.

#### 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
<u>pm500Grp2</u> , repeated 1 ... variable times:		
<u>pm500KeyGrp2</u>		
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
<u>pm500Rec</u> , 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

totalCTRateBonusDSMtd	m	CT Particip Rate with Bonus
totalCTAtwSpreadPercentageBonusDSMtd	m	CT ATWSB %
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>If the Designated Sponsor (agent) delegated its sponsoring activity to another participant (principal), the XML report will be addressed to the delegated Designated Sponsor (principal), not to the actual Designated Sponsor (agent).</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	Member Report.

#### 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
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busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
<u>pm600Grp2</u> , repeated 1 ... variable times:		
<u>pm600KeyGrp2</u>		
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
<u>pm600Rec</u> , 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

**Text Report Structure**

Participant	ParticipantLongName	BU	BU Long Name	BU Identifier
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999

Instrument Mnemonic	InstType	Instrument Id	IsinCod	WknNo	Instrument Name	TrdCurr
XXXXXXXXXX	XXXXXXXXX	999999999999999999999999	XXXXXXXXXXXX	XXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXX

Trading Date	Month	Num Trd Days	Num Quot Days	Viol	Rating
XXXXXXXXXX	XXXXXXX	999999999999	999999999999	X	XXXXX

CT Avg Trd Time	CT Avg Quot Time	CT Avg Quot Time Bonus	CT Particip Rate	CT Particip Rate with Bonus
XXXXXXXXX	XXXXXXXXX	XXXXXXXXX	999.99	999.99

Particip Rate AU	Particip Rate OA	Particip Rate Vola
999.99	999.99	999.99

CT ATWS %	CT ATWSB %	CT ATWS/Max Spread	CT ATWSB/Max Spread
99999.99999	99999.99999	99999.99999	99999.99999

CT ATW Qty Bid	CT ATW Qty Ask	Num Units	Num Trades	Trd Value
999999999	999999999	999999999999	999999999999	999999999999.99

#### 4.2.9 PM700 Xetra Retail Liquidity Provider

Description	<p>This report informs the Retail Liquidity Provider about his performance in Continuous Trading on this trading day and aggregated over all trading days of this month. By including measurements such as the participation time, the retail volume share, and the share of executions within the Benchmark BBO, the Retail Liquidity Provider gets an overview over its key performance parameters.</p> <p>This report is available only for cash markets.</p> <p>This report is available only in XML format.</p>
Frequency	Daily.
Availability	Member Report.

#### XML Report Structure

#### M/O Text Report Heading

#### pm700

##### rptHdr

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

pm700Grp, repeated 0 ... variable times:

##### pm700KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

pm700Grp1, repeated 1 ... variable times:

##### pm700KeyGrp1

##### businessUnitGrp

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

pm700Grp2, repeated 1 ... variable times:

##### pm700KeyGrp2

##### instrumentGrp1

product	m	Product
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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>pm700Rec</u> , repeated 1 ... variable times:		
tradingDate	m	(XML only)
participRateCT2sided	m	(XML only)
participRateCTBidOnly	m	(XML only)
participRateCTAskOnly	m	(XML only)
execRetailVolume	m	(XML only)
execRetailVolumeAggressive	m	(XML only)
execRetailVolumePassive	m	(XML only)
execRetailVolumeShare	m	(XML only)
nbrOfAllRLP	m	(XML only)
volumeRetailTradesBetterBMBBO	m	(XML only)
volumeRetailTradesNotBetterBMBBO	m	(XML only)
nbrOfRetailTradesAllRLP	m	(XML only)
nbrOfRetailOrdersAllRLP	m	(XML only)
nbrOfRetailQuotesAllRLP	m	(XML only)
execRetailVolumeAggressiveAllRMO	m	(XML only)
execRetailVolumeShareOfAllRMO	m	(XML only)
tradingMonth	m	(XML only)
participRateCT2sidedMtd	m	(XML only)
participRateCTBidOnlyMtd	m	(XML only)
participRateCTAskOnlyMtd	m	(XML only)
execRetailVolumeMtd	m	(XML only)
execRetailVolumeAggressiveMtd	m	(XML only)
execRetailVolumePassiveMtd	m	(XML only)
execRetailVolumeShareMtd	m	(XML only)
volumeRetailTradesBetterBMBBOMtd	m	(XML only)
volumeRetailTradesNotBetterBMBBOMtd	m	(XML only)
nbrOfRetailTradesAllRLPMtd	m	(XML only)
nbrOfRetailOrdersAllRLPMtd	m	(XML only)
nbrOfRetailQuotesAllRLPMtd	m	(XML only)
execRetailVolumeAggressiveAllRMOMtd	m	(XML only)
execRetailVolumeShareOfAllRMOMtd	m	(XML only)

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**Text Report Structure**

This report is available only in XML format.

#### 4.2.10 PM710 Xetra Retail Member Organization

Description	<p>This report informs the Retail Member Organization about the retail opportunities in Continuous Trading on this trading day and aggregated over all trading days of this month. The data is presented on trader level. By including measurements such as the retail volume share, and the share of executions within the Benchmark BBO, the Retail Member Organization gets an overview of its key performance parameters.</p> <p>This report is available only for cash markets.</p> <p>This report is available only in XML format.</p>
Frequency	Daily.
Availability	Member Report.

#### XML Report Structure

#### M/O Text Report Heading

##### pm710

##### rptHdr

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

pm710Grp, repeated 0 ... variable times:

##### pm710KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

pm710Grp1, repeated 1 ... variable times:

##### pm710KeyGrp1

##### businessUnitGrp

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

pm710Grp2, repeated 1 ... variable times:

##### pm710KeyGrp2

user	o	Trader
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pm710Grp3, repeated 1 ... variable times:

pm710KeyGrp3instrumentGrp1

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

pm710Rec, repeated 1 ... variable times:

tradingDate	m	(XML only)
execRetailVolume	m	(XML only)
execRetailVolumeAggressive	m	(XML only)
execRetailVolumePassive	m	(XML only)
execRetailVolumeAuction	m	(XML only)
volumeRetailTradesBetterBMBBO	m	(XML only)
volumeRetailTradesNotBetterBMBBO	m	(XML only)
tradingMonth	m	(XML only)
execRetailVolumeMtd	m	(XML only)
execRetailVolumeAggressiveMtd	m	(XML only)
execRetailVolumePassiveMtd	m	(XML only)
execRetailVolumeAuctionMtd	m	(XML only)
volumeRetailTradesBetterBMBBOMtd	m	(XML only)
volumeRetailTradesNotBetterBMBBOMtdm	m	(XML only)

**Text Report Structure**

This report is available only in XML format.



#### 4.2.11 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>If the Designated Sponsor (agent) delegated its sponsoring activity to another participant (principal), the XML report will be addressed to the delegated Designated Sponsor (principal), not to the actual Designated Sponsor (agent). 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	Member Report.

#### 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

pm810Grp2, repeated 1 ... variable times:

pm810KeyGrp2

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

pm810Rec, 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.

#### 4.2.12 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. If the Designated Sponsor (agent) delegated its sponsoring activity to another participant (principal), the XML report will be addressed to the delegated Designated Sponsor (principal), not to the actual Designated Sponsor (agent). 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	Member Report.

#### 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

pm820Grp2, repeated 1 ... variable times:

pm820KeyGrp2

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

pm820Rec, 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.

#### 4.2.13 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	Member Report.

#### 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.



#### 4.2.14 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	Member Report.

#### 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.

#### 4.2.15 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	Member Report.

#### 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.

#### 4.2.16 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 fulfillment. This report is available only for cash markets. This report is available only in XML format.
Frequency	Daily.
Availability	Member Report.

#### 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.

## 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	Member Report.
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
trdUnt	o	TradingUnit

**Text Report Structure**

Product RFactor  
-----  
XXXXXXXXXXXX 9999.99999999

bfrAfrDec Product Isin CntrYear CntrMonth CntrDate CP Strike Price VerNum TradingUnit  
-----  
XXXXXX XXXXXXXXXXXX XXXXXXXXXXXX 9999 99 31-12-09 XXXX 999999.99999 99 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 by the exchange.
Frequency	Daily.
Availability	Member Report.

#### 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



#### 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	Member Report.

#### 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
enableRetailAgencyAcct	o	Enable RA Acct
enableRetailMarketMakingAcct	o	Enable RM 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



#### 4.4.3 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	Member Report.

#### 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





#### 4.4.4 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	Member Report.

#### 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



#### 4.4.5 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	Member Report.

#### 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



#### 4.4.6 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 derivatives markets.
Frequency	Daily.
Availability	Member Report.

#### 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
endClientToken	o	EndClientToken
maxPriceDeviationUnit	o	Max Price Deviation Unit
maxPriceDeviation	o	Max Price Deviation





#### 4.4.7 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	Member Report.

#### 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

---



#### 4.4.8 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	Member Report.

#### 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



#### 4.4.9 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** Member Report.

#### 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



#### 4.4.10 RD210 Clearing Member Defined TSL Maintenance

**Description** 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.

This report is available for all clearing members only.

This report is available only for derivative markets.

**Frequency** Daily.

**Availability** Member Report.

#### 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



audtValAfter	o	New Value
totBUUpdCodAdd	m	Total Business Unit Add
totBUUpdCodChg	m	Total Business Unit Change
totBUUpdCodDel	m	Total Business Unit Delete

**Text Report Structure**

Clearing Member Member

-----  
XXXXX XXXXX

TSL	Product	Group	UpdCod	Upd Date	Upd Time	SecuAdmin	PrvUpdDat	FieldName	Previous Value
									New Value
-----	-----	-----	-----	-----	-----	-----	-----	-----	-----
XXXXXXX	XXXXXX	31-12-09	23:59:59	XXXXXXXXXX	31-12-09	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX		
									XXXXXXXXXXXXXXXXXXXXXXXXXXXX

Total Business Unit Add	-----	99,999
Total Business Unit Change	-----	99,999
Total Business Unit Delete	-----	99,999

#### 4.4.11 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	Member Report.

#### 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
maxOrdrQty	o	MaxOrdrQty
maxOrdrQtyCon	o	MaxOrdrQtyCon
maxCalSprdQty	o	MaxCalSprdQty
maxCalSprdQtyCon	o	MaxCalSprdQtyCon
maxTESQty	o	MaxTESQty
maxTESQtyCon	o	MaxTESQtyCon

**Text Report Structure**

Clearing Member Member

-----  
XXXXX XXXXX

TSL	Product Group	MaxOrdQty	MaxOrdQtyCon	MaxCalSprdQty	MaxCalSprdQtyCon	MaxTESQty	MaxTESQtyCon
-----	-----	-----	-----	-----	-----	-----	-----
XXXXXXXX	999999999.9999	99999	9999999999.9999	99999	9999999999.9999	99999	99999

#### 4.4.12 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	Member Report.

#### 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

rd220Grp3, repeated 0 ... variable times:

rd220KeyGrp3

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

rd220ETSLAuditRec, 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

rd220Grp4, repeated 0 ... variable times:

rd220KeyGrp4

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

rd220ETSLUserGroupRec, 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

---



Total User Change 99,999

-----

Total User Delete 99,999

Total Business Unit Add

-----  
99,999

Total Business Unit Change

-----  
99,999

Total Business Unit Delete

-----  
99,999

Total Participant Add

-----  
99,999

Total Participant Change

-----  
99,999

Total Participant Delete

-----  
99,999

---



#### 4.4.13 RD225 Trading Member Defined TSL Status

Description	The report provides the TSL status configured by the Trading Member per TSL User Group, TSL Product Group and lists Exceptional TSLs per user and product, which are effective for the start of the next business day.  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.  This report is available only for derivative markets.
Frequency	Daily.
Availability	Member Report.

#### 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	o	MaxOrdQtyCM
maxCalSprdQtyCM	o	MaxCalSprdQtyCM

maxTESQtyCM	o	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	o	MaxOrdQtySTSL
maxOrderQtySTSLCon	o	MaxOrdQtySTSLCon
maxCalSprdQtySTSL	o	MaxCalSprdQtySTSL
maxCalSprdQtySTSLCon	o	MaxCalSprdQtySTSLCon
maxTESQtySTSL	o	MaxTESQtySTSL
maxTESQtySTSLCon	o	MaxTESQtySTSLCon
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	o	MaxOrdQtyETSL
maxOrderQtyETSLCon	o	MaxOrderQtyETSLCon
maxCalSprdQtyETSL	o	MaxCalSprdQtyETSL
maxCalSprdQtyETSLCon	o	MaxCalSprdQtyETSLCon
maxTESQtyETSL	o	MaxTESQtyETSL
maxTESQtyETSLCon	o	MaxTESQtyETSLCon
effMaxOrdQtyUserProduct	m	EffMaxOrdQty
effMaxCalSprdQtyUserProduct	m	EffMaxCalSprdQty
effMaxTESQtyUserProduct	m	EffMaxTESQty
<u>rd225Grp4</u> , repeated 0 ... variable times:		
<u>rd225KeyGrp4</u>		
tslUserGrp	m	TSL User Group
<u>rd225ETSLUserGroupRec</u> , repeated 0 ... variable times:		
product	m	Prod
maxOrderQtyETSLperUsrGrp	o	MaxOrdQtyETSLPerUsrGrp
maxOrderQtyETSLConperUsrGrp	o	MaxOrderQtyETSLConPerUsrGrp
maxCalSprdQtyETSLperUsrGrp	o	MaxCalSprdQtyETSLPerUsrGrp
maxCalSprdQtyETSLConperUsrGrp	o	MaxCalSprdQtyETSLConPerUsrGrp
maxTESQtyETSLperUsrGrp	o	MaxTESQtyETSLPerUsrGrp
maxTESQtyETSLConperUsrGrp	o	MaxTESQtyETSLConperUsrGrp

effMaxOrdQtyUsrGrpProduct	m	EffMaxOrdQtyUsrGrpProduct
effMaxCalSprdQtyUsrGrpProduct	m	EffMaxCalSprdQtyUsrGrpProduct
effMaxTESQtyUsrGrpProduct	m	EffMaxTESQtyUsrGrpProduct

**Text Report Structure**

Participant            Participant Long Name  
-----  
XXXXX    XX

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

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

TSL User Group  
-----  
XXX

TSL Product Group    MaxOrdQtySTSL    MaxOrdQtySTSLCon    MaxCalSprdQtySTSL    MaxCalSprdQtySTSLCon    MaxTESQtySTSL    MaxTESQtySTSLCon  
                          EffMaxOrdQty    EffMaxCalSprdQty    EffMaxTESQty  
-----  
XXXXXXXXX    999999999.9999            99999    999999999.9999            99999    999999999.9999            99999  
                          999999999.9999    999999999.9999    999999999.9999

Trader  
-----  
XXXXXXXX

Prod    MaxOrdQtyETSL    MaxOrderQtyETSLCon    MaxCalSprdQtyETSL    MaxCalSprdQtyETSLCon    MaxTESQtyETSL    MaxTESQtyETSLCon    EffMaxOrdQty  
                          EffMaxCalSprdQty    EffMaxTESQty  
-----  
XXXXXXXXXXXXX    999999999.9999            99999    999999999.9999            99999    999999999.9999            99999    999999999.9999  
                          999999999.9999    999999999.9999

TSL User Group  
-----  
XXX

Prod    MaxOrdQtyETSLPerUsrGrp    MaxOrderQtyETSLConPerUsrGrp    MaxCalSprdQtyETSLPerUsrGrp    MaxCalSprdQtyETSLConPerUsrGrp    MaxTESQtyETSLPerUsrGrp    MaxTESQtyETSLConPerUsrGrp    EffMaxOrdQtyUsrGrpProduct    EffMaxCalSprdQtyUsrGrpProduct    EffMaxTESQtyUsrGrpProduct  
-----  
XXXXXXXXXXXXX    999999999.9999            99999            999999999.9999            99999            999999999.9999            999999999.9999            999999999.9999            999999999.9999            999999999.9999  
                          999999999.9999            99999            999999999.9999            999999999.9999            999999999.9999

#### 4.4.14 RD230 Marketwide SMP ID Maintenance

Description	This report provides an overview of creation, registration, deletion and maintenance of Marketwide SMP ID per business unit. This report is available for all members.
Frequency	Daily.
Availability	Member Report.

##### XML Report Structure

##### M/O Text Report Heading

##### rd230

##### rptHdr

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

rd230Grp, repeated 0 ... variable times:

##### rd230KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

rd230Grp1, repeated 1 ... variable times:

##### rd230KeyGrp1

##### businessUnitGrp

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

rd230Grp2, repeated 1 ... variable times:

##### rd230KeyGrp2

matchInstCrossId	m	SMP-ID
relationship	m	Ownership

rd230Rec, repeated 1 ... variable times:

updCod	m	UpdCod
updDat	m	Upd Date
updTim	m	Upd Time



#### 4.4.15 RD235 Marketwide SMP ID Status

Description	This report provides current overview of Marketwide SMP ID per business unit. This report is available for all members.
Frequency	Daily.
Availability	Member Report.

#### XML Report Structure

#### M/O Text Report Heading

#### rd235

##### rptHdr

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

##### rd235Grp, repeated 0 ... variable times:

##### rd235KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

##### rd235Grp1, repeated 1 ... variable times:

##### rd235KeyGrp1

##### businessUnitGrp

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

##### rd235Grp2, repeated 1 ... variable times:

##### rd235KeyGrp2

matchInstCrossId	m	SMP-ID
relationship	m	Ownership

##### rd235Rec, repeated 1 ... variable times:

beneficiaryOwner	m	Beneficiary Owner
publicInformation	m	Public Information
internalDescription	o	Internal Description



## 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	Member Report.
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	Member Report.
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	m	Instrument Mnemonic



### 4.5.3 TA115 Total Return Futures Parameters

**Description** 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.

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.

This report is available only for derivative markets.

**Frequency** Daily.

**Availability** Member Report.

**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
trfType	m	Type

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
currentCouponAccDist	o	Curr Coupon
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	m	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



#### 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** Member Report.

**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:





## 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	Member Report.

#### 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	Member Report.

### 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)
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)
bboFlg	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.

---

### 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	Member Report.

#### 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
isDisclosed	o	D
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

---



#### 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** Member Report.

#### 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
triggered	o	Trg
persistent	o	P
tradingRestriction	o	Res
tacFlg	o	TaCFlag
bboFlg	o	BBOFlg
entryDate	o	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

---

**Text Report Structure**

Participant	Participant Long Name	BU	BU Long Name	BU Identifier	Trader
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999	XXXXXX

Product	InstType	Instrument Id	Instrument Mnemonic	isinCod	wknNo
		Instrument Name	Curr		
XXXXXXXXXXXXX	XXXXXXXXX	99999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXX	XXXXXXXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX					

Order ID	Version No	Client Identifier	Invest Identifier	Invest Qualifier	Exec Identifier	Exec Qualifier	LiqProvActivity	B Typ	Size	InitialDisplayQty	RandomLowQty	RandomHighQty	LimPrc
		TrgPrc	TrailingStopAbsPrice	TrailingStopPricePct	ExecQty	Trg P	Res	TaCFlag	BBOFlg	Entry Date			
Entry Time	Priority	Date	Priority	Time	Exp	Expiry Date	UsrOrdrNmbr	Text 2	Text				
TC ClientRef	Session	FixClOrdId	SMP-ID	DMA									
XXXXXXXXXXXXXXXXXXXXX	999999999	XXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXX	XXXXX	XXXXXXXXXXXXXXXXXXXXX	XXXXX	X	XXXX	XXX	999,999,999.9999	999,999,999.9999	999,999,999.9999	999999.99999+
	999999.99999+	999999.99999+	99.9999	999999999.9999	XXX	X	X	X	X	31-12-09			
	XXXXXXXXXXXXXXXXXXXXX	31-12-09	XXXXXXXXXXXXXXXXXXXXX	XXX	31-12-09	XXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXX				
XX	XXXXXXXXXXXXXXXXXXXXX	999999999	XXXXXXXXXXXXXXXXXXXXX	999999999	XXXXX								

Total Open Buy Orders	999,999,999
Total Open Buy Volume	999,999,999.9999
Total Open Sell Orders	999,999,999
Total Open Sell Volume	999,999,999.9999

#### 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 Xetra EnLight High Frequency (HF) quotes are netted and only the last quote inside a netting interval will be reported in TC600 for requester and respondent.</p> <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	Member Report.

#### 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
<u>tc600Grp1</u> , repeated 1 ... variable times:		
<u>tc600KeyGrp1</u>		
<u>businessUnitGrp</u>		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
<u>tc600Grp2</u> , repeated 1 ... variable times:		
<u>tc600KeyGrp2</u>		
user	m	User
<u>tc600Grp3</u> , repeated 1 ... variable times:		
<u>tc600KeyGrp3</u>		
product	m	Product
<u>tc600Grp4</u> , repeated 1 ... variable times:		
<u>tc600KeyGrp4</u>		
eventId	m	Negotiation Event ID
<u>tc600Rec</u> , repeated 1 ... variable times:		
time18	m	Time
eventActivity	m	Act
<u>eventGrpX</u> , repeated 0 ... variable times:		
eventStatus	o	Status
eventReportId	o	Negotiation Event Report ID
eventStartTime	o	Negotiation Event Start Time
<u>requesterGrp</u> , repeated 0 ... 1 times:		
requesterOwnerBU	o	Event Owning BU
requesterOwnerUser	o	Event Owning User
requesterEnteringUser	o	Entering User
<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
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
quotingFrequency	o	QF
<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

quoteSideGrp, 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
dealStatus	o	Deal Status
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 XX

BU BU Long Name BU Identifier  
-----  
XX 99999

User  
-----  
XXXXXX

Product  
-----  
XXXXXXXXXXXXX

Negotiation Event ID  
-----  
XXXXXXXXXXXXXXXXXXXXX

Time Act  
-----  
XXXXXXXXXXXXXXXXXXXX XXXXXXXX

Status Negotiation Event Report ID Negotiation Event Start Time Event Owing BU Event Owing User Entering User  
-----  
XXXXXX XXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX XXXXXX XXXXXX

Product InstType Instrument Id Instrument Mnemonic isinCod wknNo  
Instrument Name Curr  
-----  
XXXXXXXXXXXX XXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXX XXXXXXXX  
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 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 XXXXXXXXXXXXXXXXXXXXXXX

Auto Exec Expiry Time Enable Smart Auto Execution Type AutoExec MinQuotes Auto Exec Limit RefPrC Auto Exec RefPrCOffset Show Side  
RegOrderEvent  
-----  
XXXXXXXXXXXXXXXXXXXX XXXXX XXXXXXXXXXXXXXX 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	99999.9999+	99999999.9999	99999.9999+	99999999.9999

#### 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	Member Report.

#### 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
dealStatus	o	Deal Status
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
settIDat	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



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

#### 4.6.7 TC810 T7 Daily Trade Confirmation

**Description** This report contains 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.

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** Daily.

**Availability** Member Report.

#### 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
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

-----  
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

-----  
XX 999999 XXXXX XXXXX  
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	OrderNo				
	Version No	Account	Side	Liquidity	Indicator	B	P/F	ExecQty	Prc	Typ	TES	LimPrc	Exp	
	Res	Exchange	Rate	StlAmt	StlDat	Neg	Ev	ID	Deal ID	Accr	Int	Amount		
	Accr	Int	Day	CtpyStlLoc	Ctpy	CtpyAct			UsrOrdrNmbr	Text 2	Text			
	TradingVenue	Transaction	Identification	Code					Liquidity	Provision	Activity	Risk	Reduction	
	Client ID	Execution	Qualifier	Execution	ID				Investment	Qualifier	Investment	ID	BU	Obo
	Trader	Obo	DMA											

-----  
XXXXXXXXXXXXXXXXXXXX XXXX XXXX 9999999999 9999999999 9999999999 9999999999 9999999999 XXXXXXXXXXXXXXXXXXXXXXX  
999999999 XXX XXXXXXX XXXX X 999999999.9999 999999.99999+ XXX XXXXX 999999.99999+ XXX  
XXX 9999999.999999999 999999999.99 31-12-09 XXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX 999999999.99+  
+9999 XXX XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXX XXXXXXXXXXXXXXX  
XX X XXXXX  
XXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXX XXXXXXXXXXXXXXXXXXXXXXX XXXXX XXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXX  
XXXXXX XXXXX

-----  
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



#### 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	Member Report.

#### 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	



#### 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	Member Report.

#### 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



## 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 Member Report.

#### 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
dayTotRetailVol	o	Retail Volume

**Text Report Structure**

Product	isin	Curr Retail Volume	PPrc	OpnPrc	DlyHghPrc	DlyLowPrc	LastExchPrc	Volume	MtdVolume
-----	-----	-----	-----	-----	-----	-----	-----	-----	-----
XXXXXXXXXXXX	XXXXXXXXXXXX	XXX	999,999.99999	999999.99999+	999999.99999	999999.99999	999999.99999+	999,999,999.9999	999,999,999.9999
								999,999,999.9999	

#### 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	Member Report.

#### 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
primaryContract	m	PRIMARY
optionalResponse	m	OPTIONAL
fulfilled	m	FULFILLMENT INDICATOR
fulfillmentExplanation	m	FULFILLMENT EXPLANATION

#### Text Report Structure

EXCHANGE MEMBER: MEMBER LONG NAME

PACKAGE: XXXXX

TIME	PRODUCT	INSTRUMENT MNEMONIC	PRIMARY	OPTIONAL	FULFILLED	FULFILLMENT EXPLANATION
-----	-----	-----	-----	-----	-----	-----
XX:XX:XXXXXXXXXXXX	XXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXX	XXX	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	Member Report.

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

This report is available only for derivative markets.

**Frequency** Daily.

**Availability** Member Report.

#### 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

```

#### 4.7.5 TD955 Building Block Liquidity Provider Measurement

Description	This daily report displays the fulfillment 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 fulfillment - Strategy fulfillment. The report is split per customer, package and product. It lists the fulfillment for all trading days in the current month and the overall fulfillment month-to-date.  This report is available only for derivative markets.
Frequency	Daily.
Availability	Member Report.

#### 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	



#### 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	Member Report.

#### 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.

---



#### 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	Member Report.

#### 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: 9999999999999999  
SIZE CLASS: 9999999999999999

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	Member Report.

#### 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	Member Report.

#### 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





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

Description	This daily report displays the fulfillment 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	Member Report.

#### 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 XXXXXXXXXXXXXXXX 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 fulfillment 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	Member Report.

#### 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
<u>td964Rec</u> , 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** Member Report.

#### 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
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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 fulfillment of Market Maker obligations to any third party, e.g. to a Competent Authority.  This report is available only for derivative markets.
Frequency	Daily.
Availability	Member Report.

#### 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





#### 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	Member Report.

#### 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
nbrExrPreToBeQuot	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



#### 4.7.15 TD983 Regulatory Market Making MTD

Description	<p>This MTD report displays the fulfillment 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 fulfillment status for the monthly average.</p> <p>This report is available only for derivative markets.</p>
Frequency	Daily.
Availability	Member Report.

#### 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
rmmFulfInd	m	RMM Fulfillment MTD
rmmAdmittInd	m	RMM Admitted

td983Grp1, repeated 1 ... variable times:

##### td983KeyGrp1

product	m	Product
spreadClassRmmReg	o	Spread Class Regular



## 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	Member Report.

#### 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	Member Report.

### 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)
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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	(XML only)
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)
endClientToken	o	(XML only)
mktWideMatchInstCrossIdExpDat	o	(XML only)
isMarketwideSMP	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	

---

leg19Grp

account o Leg 19

opnClsCod o

leg20Grp

account o Leg 20

opnClsCod o

**Text Report Structure**

This report is available only in XML format.

### 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	Member Report.

#### 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
mrttyDat	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 Prc
<u>deltaTAMReferencedGrp</u> , repeated 0 ... 1 times:		
deltaTAMUnderlyingProduct	o	deltaTAM Under Product
deltaTAMUnderlyingInstrumentId	o	deltaTAM Under Instr
<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
complianceInfo	o	Compliance Info
originCountryCode	o	OCC
freeText1	o	Text 1
freeText2	o	Text 2
freeText3	o	Text 3
endClientToken	o	EndClientToken

**Text Report Structure**

Participant	Participant Long Name
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU	BU Long Name	BU Identifier
XXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999

User  
-----  
XXXXXX

Product	InstType	Instrument Id	Instrument Mnemonic	isinCod	wknNo
		Instrument Name			
XXXXXXXXXX	XXXXXXXXX	99999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXX	XXXXXXXXXX
		XXXXXXXXXXXXXXXXXXXXXXXXXXXX			

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	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	99999999999999999999	XXXXXXXXXXXXXXXXXXXX									
	XXXXX	XXXXXXXXXXXXXXXXXXXX																
	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX																
XXXXXXXXXXXXXXXXXXXX	999999.99999+																	

Deal ID  
-----  
XXXXXXXXXXXXXXXXXXXX

BU Obo	BU Obo Long Name	Trader Obo
XXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXX

Instrument Id	Instrument Mnemonic	Prc	Qty
99999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	+999999.99999	999999999.9999

SecurityID	Nominal	Mtrty Date	Security Name	Coupon Rate	CshPrc	
		Settl	Date	SI	Hdg	Curr
XXXXXXXXXXXX	999,999,999.9999	31-12-09	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999.99999	
	XXXXXXXXXXXXXXXXXXXX	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
XXXXXXXXXXXXX	99999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXX	999999999.9999

Cust Under Prc  
 -----  
 +9999.99999999

deltaTAM Under Product deltaTAM Under Instr  
 -----  
 XXXXXXXXXXXX 999999999999999999

Side ID	Size	B/S	Bus Unit	Trader	Sts	Appr Time	RevAppTime
XXXXXXXXXXXXXXXXXXXX	99999999.9999	XXXXX	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	EndClientToken		
XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXX	X	XXXXX
XXXX	XXXXX	X XX	XXXXXXXXXXXXXXXXXXXX	XX XXXXX	XXXXXXXX	XXXXXXXX X
XXXXXXXXXXXXXXXXXXXX	XX	XXXXXXXXXX	XXXXXXXXXX	XXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	

#### 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	Member Report.

#### 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
anonymousBasket	m	Type
<u>te546Rec</u> , 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
<u>basketInitiatorGrp</u>		
basketInitiatingBU	m	Initiator
basketInitiatingUser	m	User
isBroker	o	B
basketDescription	o	Description
<u>basketSideGrp</u> , repeated 1 ... 2 times:		
buyCod	m	B/S
sideBU	o	Bus Unit
sideTrader	o	Trader
sideRefId	o	Reference Id
sideStatus	m	Sts
approvalTime	o	Appr Time
<u>basketComponentGrp</u> , 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 ... 4 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
<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
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 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

User  
-----  
XXXXXX

Basket ID Type Bucket Profile Mon Year Type  
-----  
999999999999999999999999 XXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 99 9999 XXXXX

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

Initiator User B Description  
-----  
XXXXXXXX XXXXX X XXXXXXXXXXXXXXXXXXXXXXX

B/S Bus Unit Trader Reference Id Sts Appr Time  
-----  
XXX XXXXXXX XXXXXX XXXXXXXXXXXXXXXXXXXXXXX XXX XXXXXXXXXXXXXXXXXXXXXXX

A/R Product InstType Instrument Id Instrument Mnemonic isinCod wknNo  
Instrument Name Time TES ID Type Act Initiator User B D  
Description Price Clos Time Entry Time Exec Time  
-----  
X XXXXXXXXXXX XXXXXXX 999999999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXX XXXXXXX  
XX  
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999999.99999+ XXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX

BU Obo BU Obo Long Name Trader Obo  
-----  
XX XXXXXX

Cust Under Prc  
-----  
+9999.99999999

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





#### 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	Member Report.

#### 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



#### 4.8.6 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	Member Report.

#### 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
------	---	--------

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
endClientToken	o	EndClientToken
mktWideMatchInstCrossIdExpDat	o	Expiration Date of SMP ID
isMarketwideSMP	o	Marketwide SMP ID
<u>clearingData1</u>		

commonClearingData1

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

legClearingGrpleg1Grp

account	o	Leg 1
opnClsCod	o	

leg2Grp

account	o	Leg 2
opnClsCod	o	

leg3Grp

account	o	Leg 3
opnClsCod	o	

leg4Grp

account	o	Leg 4
opnClsCod	o	

leg5Grp

account	o	Leg 5
opnClsCod	o	

leg6Grp

account	o	Leg 6
opnClsCod	o	

leg7Grp

account	o	Leg 7
opnClsCod	o	

leg8Grp

account	o	Leg 8
opnClsCod	o	

leg9Grp

account	o	Leg 9
opnClsCod	o	

leg10Grp

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		
<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	





#### 4.8.7 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** Member Report.

#### 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
-------------	---	---------------

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

---

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

---

**Text Report Structure**

Participant	Participant Long Name
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU	BU Long Name	BU Identifier
XXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999

User	Session
XXXXXXXXX	99999999

Product	InstType	Instrument Id	Instrument Mnemonic	isinCod	wknNo
		Instrument Name			
XXXXXXXXXXXX	XXXXXXXXX	99999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX					

TradInd ID	Time	Act	Laterality
99999999999999999999	XXXXXXXXXXXXXXXXXXXX	X	X

Trade Side ID
99999999999999999999

Broker Role B/S	Client Identifier	Invest Identifier	Invest Qualifier	Exec Identifier	Exec Qualifier	LiqProvActivity	TC
XXXXXXXXXXXX	XXXX	XXXXXXXXXXXXXXXXXXXX	XXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXX	X	XX

Take Up Mbr	OrgFirm	Beneficia C	Compliance Info	OCC	Flex Account Info	Text 1	Text 2	Text 3													
		Leg 1	Leg 2	Leg 3	Leg 4	Leg 5	Leg 6	Leg 7	Leg 8	Leg 9	Leg 10	Leg 11	Leg 12	Leg 13	Leg 14	Leg 15	Leg 16	Leg 17	Leg 18	Leg 19	Leg 20

XXXXX	XXXXXX	XXXXXXXXXX	X	XXXXXXXXXXXXXXXXXXXX	XX	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	
XX	X	XX	X	XX	X	XX	X	XX	X	XX	X	XX	X	XX	X	XX	X	XX	X	XX	X	XX	X
XX	X	XX	X																				

BU	BU Long Name	Trader Obo
XXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXX

Reg Order Event	Reas
XXXX	XXXXXXXXXXXXXXXXXXXX

Bilateral Relation	Arrangement ID	CtptyBrokerBU	CtptyBrokerUser



#### 4.8.8 TE595 Cross and Pre-arranged Trades

Description	This report lists for each market participant all cross and pre-arranged requests entered and deleted during the day.  This report is grouped per business unit and trader, and sorted by product, instrument type, instrument.  This report is available only for derivative markets.
Frequency	Daily.
Availability	Member Report.

#### XML Report Structure

#### M/O Text Report Heading

##### te595

##### rptHdr

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

te595Grp, repeated 0 ... variable times:

##### te595KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

te595Grp1, repeated 1 ... variable times:

##### te595KeyGrp1

##### businessUnitGrp

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

te595Grp2, repeated 1 ... variable times:

##### te595KeyGrp2

user	m	User
sessionId	m	Session

te595Grp3, repeated 1 ... variable times:

##### te595KeyGrp3



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

te595Rec, repeated 1 ... variable times:

crossSideId	o	Cross Side ID
time18	m	Time
crossSideActivity	m	Activity
regOrderEvent	o	Reg Order Event
reason	o	Reas
crossSideStatus	o	Status
lateralityIndicator	o	Laterality
crossPrioritySide	o	Prio B/S
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
crossRestriction	o	Cross Res
matchInstCrossId	o	(XML only)
riskReduction	o	(XML only)
dmaFlg	o	(XML only)

oBOGrp, repeated 0 ... 1 times:

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

crossBilateralTradingGrp, repeated 0 ... 1 times:

arrangementId	o	Arrangement ID
counterpartyBU	o	CtpyBU
counterpartyUser	o	CtpyUser

crossAgreedTradingGrp

agreedPrice	m	Agreed Prc
agreedQuantity	m	Agreed Qty

crossAnnouncementGrp

publishPrice	m	PubPrc
publishQtyFlg	m	PubQty

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	

leg2Grp

account	o	Leg 2
opnClsCod	o	

leg3Grp

account	o	Leg 3
opnClsCod	o	

leg4Grp

account	o	Leg 4
opnClsCod	o	

leg5Grp

account	o	Leg 5
opnClsCod	o	

leg6Grp

account	o	Leg 6
opnClsCod	o	

leg7Grp

account	o	Leg 7
opnClsCod	o	

leg8Grp

account	o	Leg 8
opnClsCod	o	

leg9Grp

account o Leg 9  
opnClsCod o

leg10Grp

account o Leg 10  
opnClsCod o

leg11Grp

account o Leg 11  
opnClsCod o

leg12Grp

account o Leg 12  
opnClsCod o

leg13Grp

account o Leg 13  
opnClsCod o

leg14Grp

account o Leg 14  
opnClsCod o

leg15Grp

account o Leg 15  
opnClsCod o

leg16Grp

account o Leg 16  
opnClsCod o

leg17Grp

account o Leg 17  
opnClsCod o

leg18Grp

account o Leg 18  
opnClsCod o

leg19Grp

account o Leg 19  
opnClsCod o

leg20Grp

account o Leg 20  
opnClsCod o

---



#### 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	Member Report.

#### 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
showChargeId	o	Show Charge ID
showLastDealOnClosure	o	Show Last Deal Infor on Closure
anonymousUserId	o	Anonymous User ID
eventFreeText	o	Event Free Text
buySideUserInfo	o	Buy Side User Info
chargeId	o	Charge ID
<u>quoteGrp</u> , repeated 0 ... variable times:		
quoteId	m	Quote ID
pullInTime	o	PullInTime

respondentGrp, 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

quoteSideGrp, repeated 0 ... 2 times:

buyCod	o	B/S
prc	o	Price
qty	o	Quantity

sideClearingInfo, 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
endClientToken	o	EndClientToken

dealGrp, repeated 0 ... variable times:

dealId	m	Deal ID
--------	---	---------



dealReportId	o	Deal Report ID
dealStatus	m	Deal Status
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
endClientToken	o	EndClientToken

topOfBookGrp, 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
numberOfLegs	o	Legs

instrumentLegPriceGrp, 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

**Text Report Structure**

Participant Participant Long Name  
-----  
XXXXX XX

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

User  
-----  
XXXXXX

Product  
-----  
XXXXXXXXXXXXX

Negotiation Event ID WorkFlowTyp Anonymous Flag AllowAggregation  
-----  
XXXXXXXXXXXXXXXXXXXXX X XXXXX XXXXX

Time Act  
-----  
XXXXXXXXXXXXXXXXXXXXX XXXXXXXX

Status Negotiation Event Report ID Negotiation Event Start Time Negotiation Event Expiry Time Time to Transfer Event Owing BU  
Event Owing User Entering User Instrument ID Instrument Mnemonic InstType SubType  
Number of Legs

-----  
XXXXXX XXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX  
XXXXXX XXXXXXXX 99999999999999999999 XX XXXXXXXX XXXXXXXX  
99

Leg ID Leg Mnemonic B/S Ratio  
-----  
99999999999999999999 XX XXXX 9999

Und Prod Und Leg ID Und Leg Mnemonic B/S Ratio  
-----  
XXXXXXXXXXXXX 99999999999999999999 XX XXXX 9999

Type Negotiation Event Side Negotiation Event Open Quantity Negotiation Event Total Deal Quantity Negotiation Event Overall Quantity  
Reference Price Underlying Delta Last Negotiated Price Last Negotiated Quantity Number of Respondents  
Show Number of Respondents

-----  
X XXXX 99999999.9999 99999999.9999 99999999.9999  
999999.9999+ 999.9999+ 999999.9999+ 99999999.9999 99999999  
X





#### 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	Member Report.

#### 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 Status
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
endClientToken	o	EndClientToken
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	EndClientToken	Time to Transfer
XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXX	XXXXXXXXXXXXXXXXXXXX	XXXX	X XXXX
XXXX	XXXX	X XX	XXXXXXXXXXXXXXXXXXXX	XX XXXX	XXXXXXXX X
XXXXXXXXXXXXXXXXXXXX	XX	XXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX

BBO Type	Bid Price	Bid Quantity	Offer Price	Offer Quantity
XXXXXXXXXXXX	99999.9999+	99999999.9999	999999.9999+	99999999.9999

Number of Legs  
-----  
99

Leg ID	Leg Mnemonic	B/S	Ratio	BidPrc	BidQty	Offer Price	Offer Quantity
99999999999999999999	XXXXXXXXXXXXXXXXXXXX	XXXX	9999	999999.9999+	99999999.9999	999999.9999+	99999999.9999

Und Prod  
-----  
XXXXXXXXXXXX

Und Leg ID	Und Leg Mnemonic	B/S	Ratio	BidPrc	BidQty	Offer Price	Offer Quantity
99999999999999999999	XXXXXXXXXXXXXXXXXXXX	XXXX	9999	999999.9999+	99999999.9999	999999.9999+	99999999.9999

Reference Price	Underlying Delta	Underlying Effective Delta	Underlying Quantity	Option Quantity
999999.9999+	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			
999999.9999+	999999.9999+	99999999.9999	999999.9999+	999999.9999	999999.9999+
		99999999.9999			

BU Respondent User	Respondent Entering User	Anonymous User	User ID
XXXXXXX	XXXXXX	XXXXXX	999999

Show Quantity	Show Side	Update Time	Quote ID
X	X	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX

Underlying Delta	Underlying Price
999.9999+	999999.9999+

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 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 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	Member Report.

#### 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
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te810Grp3, repeated 1 ... variable times:te810KeyGrp3

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

te810Grp4, repeated 1 ... variable times:te810KeyGrp4instrumentGrp

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
feeIdntCode	o	FeeIdntCode
<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  
-----  
XX 999999

Trader  
-----  
XXXXXX

Product  
-----  
XXXXXXXXXXXX

Product	InstType	Instrument Id	Instrument Mnemonic	isinCod	wknNo
		Instrument Name	TC		

-----  
XXXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXX XXXXXXXXXXX  
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XX

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	StratType	SubType		Strategy Id	Strategy Mnemonic				Typ
	Neg Ev ID			Deal ID		TES	LimPrc	Exp Res	RevRequested	ClMbr	Customer
	UsrOrdNmbr	Text		TradingVenue	Transaction	IdentificationCode				Liquidity Provision	Activity
	RiskReduction	Client ID		Execution Qualifier	Execution ID					Investment Qualifier	
	Investment ID			basket ID	Account	Account Name					
	ClearingAccount			DMA	MarketUnderlyingPrice	FeeIdntCode					

-----  
XXXXXXXXXXXXXXXXXXXX XXXX XXXX 9999999999 9999999999 9999999999 9999999999 9999999999 XXXXXXXX  
XXXXXXXXXXXXXXXXXXXX XXXXXXXX XXXX X X 999999999.9999 999999.99999+ 999999999.9999  
+999999.99999 XXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX  
XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX XXXX 999999.99999+ XXX XXX X XXXX XXXXXXXXXXXXXXX  
XXXXXXXXXXXX XXXXXXXXXXXXXXX XXX X  
XXXXX XXXXXXXXXXXXXXXXXXXXXXX XXXX XXXXXXXXXXXXXXXXXXXXXXX XXXX  
XXXXXXXXXXXXXXXXXXXX 99999999999999999999 XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  
XXXXXXXXXXXXXXXXXXXX XXXX 999999.99999+ XXXXXXXXXXXXXXX

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	

#### 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 Eurex.
Frequency	Daily.
Availability	Member Report.

#### 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
smpType	m	SMP Type Processing
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
feeIdntCode	o	FeeIdntCode
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 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
```

BU	BU Long Name	BU Identifier	SMP Group ID	SMP Group Name
----	--------------	---------------	--------------	----------------

```
-----
XXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999999 999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
```

Trader

```
-----
XXXXXX
```

Product

```
-----
XXXXXXXXXXXX
```

Product	InstType	Instrument Id	Instrument Mnemonic	isinCod	wknNo
		Instrument Name			

```
-----
XXXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXX XXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
```

Time	Type	Order ID	SMP-ID	SMP Type	Processing B/S	Smp Deleted Qty	Deleted Qty	Trade Prc	Typ
		LimPrc Exp Res	CLMbr Customer	UsrOrdrNmbr	Text	TC FeeIdntCode			

```
-----
XXXXXXXXXXXXXXXXXXXX XXXX XXXXXXXXXXXXXXXXXXXXXXX 9999999999 XX XXXX 999999999.9999 999999999.9999 999999.9999+ XXX
999999.9999+ XXX XXX XXXXX XXXXXXXXXXXXXXX XXXXXXXXXXXXXXX XXXXXXXXXXXXXXX XX XXXXXXXXXXXXXXX
```

```
-----
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
```

#### 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>Trades 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	Member Report.
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





#### 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	Member Report.
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



## 4.9 TL Usage Fees

### 4.9.1 TL001 System Transaction Overview

Description	This report provides the lead participant with the details about the numbers of orders and quotes at the respective day, and it provides charged system transaction fee, covering all members of this lead participant.  This report is available only for cash markets.
Frequency	Daily.
Availability	Member Report.

#### 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

##### leadParticipantGrp

leadParticipant	m	Lead Participant Firm
leadPartLngName	m	Lead Participant Firm Long Name

tl001Grp1, repeated 1 ... variable times:

##### tl001KeyGrp1

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

tl001Rec, repeated 1 ... variable times:

mktGrpNam	m	MARKET GROUP
tranTypCod	m	TT
aT	m	(XML only)
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**

Lead Participant Firm                      Lead Participant Firm Long Name  
-----  
XXXXX    XX

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	9999999999.99	9999999999.99	9999999999.99	9999999999.99	9999999999.99
TOTAL PER DAY								9999999999.99	9999999999.99	9999999999.99	9999999999.99	9999999999.99

## 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	Member Report.

#### 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
volatilityIndicatorRaw	m	VOLATILITY INDICATOR RAW
volatilityIndicator	m	VOLATILITY INDICATOR
volatilityFactorVol	m	VOLATILITY FACTOR VOLUME
volatilityFactorCnt	m	VOLATILITY 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
rptCutOffTime	o	CUT OFF TIME

---



#### 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 (additional intra-day reports).
Availability	Member Report.

#### 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	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	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

### 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	Member Report.

#### 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
volatilityIndicatorRaw	m	VOLATILITY INDICATOR RAW
volatilityIndicator	m	VOLATILITY INDICATOR
volatilityFactor	m	VOLATILITY FACTOR
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	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Product
-----
XXXXXXXXXXXX

TRADING DAY	TRADED VOLUME
-----	-----
31-12-09	9999999999.9999

TRADING DAY	LIMIT TYPE	GRACE FACTOR	MM-BASE	VOL FACTOR	FLOOR TYPE	FLOOR	VOLATILITY INDICATOR	RAW VOLATILITY INDICATOR
		VOLATILITY FACTOR	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	XXXXXXXXXX	9.9999	999999999999	9999	XXXXXXXXXXXX	999999999999	9999.9999	9999.9999
		9999.9999	XXXX	XXXXX	99.9999	99.9999	9.9999 X	999999999999
		999,999,999	X		99	XXXXXXXXXX	999999999999	9.9999 99999.99

#### 4.10.4 TR103 Eurex Daily OTR Parameter

Description	The report shows the parameters of the next trading day used for the Eurex OTR calculation. This report is available only for derivative markets.
Frequency	Daily.
Availability	Member Report.

#### 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	PRODUCT FACTOR VOLUME
prodFactCnt	o	PRODUCT FACTOR COUNT

##### tr103VolatilityIndicatorGrp, repeated 1 ... variable times:

volatilityIndicator	o	VOLATILITY INDICATOR
volatilityFactorVol	o	VOLATILITY FACTOR VOLUME
volatilityFactorCnt	o	VOLATILITY 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

-----  
          9.9999           9.9999           9999999.9999           9999999 9999999999999.9999   9999999999999  
                          9999.9999           9999.9999

VOLATILITY INDICATOR VOLATILITY FACTOR VOLUME VOLATILITY FACTOR COUNT

-----  
          9999.9999           9999.9999           9999.9999  
-----

SMC FACTOR 99.99

SPREAD QUALITY MQ BASE FACTOR VOLUME MQ BASE FACTOR COUNT

-----  
          9.9999   9999999999999.9999 9999999999999.9999

#### 4.10.5 TR104 Eurex Daily ESU Parameter

Description	The report shows the parameters of the next trading day used for the Eurex Excessive Usage Fee calculation. This report is available only for derivative markets.
Frequency	Daily.
Availability	Member Report.

#### 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	m	Product
prodTypId	m	Product Type

##### tr104Rec, repeated 1 ... variable times:

limType	o	LIMIT TYPE
graceFactor	o	GRACE FACTOR
floor	o	FLOOR
volFactor	o	VOL FACTOR

##### tr104VolatilityIndicatorGrp, repeated 1 ... variable times:

volatilityIndicator	o	Volatility Indicator
volatilityFactor	o	Volatility 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

-----  
XXXXXXXXX 9.9999 99999999999999 9999

Volatility Indicator Volatility Factor

-----  
9999.9999 9999.9999

-----  
SMC FACTOR 99.99

SPREAD QUALITY MM-BASE

-----  
9.9999 99999999999999

---

#### 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	Member Report.

##### 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

**Text Report Structure**

Product      RequiredCoverage  
-----  
XXXXXXXXXXXX 99999999999999999999.99

Product  
-----  
XXXXXXXXXXXX 9999999999 9999999999

Product      MinQuoteSize      MinQuoteSizeSMC  
-----  
XXXXXXXXXXXX 99999999999999 999999999999

Product      BidPriceIntervalNo      BidPriceUpperBoundary      MaxSpread      MaxSpreadSMCIncrement      SpreadUnit  
-----  
XXXXXXXXXXXX              999 999999999999999999.99      999999999999999999.99999      99999999999999999999999999999999      XXXXXXXXXXXX

#### 4.10.7 TR106 Order to Trade Ratio Detailed Transaction Report

Description	This report contains daily Order to Trade Ratio per product for cases which were close to or had an OTR violation. Compared to the actual TR100 Order to Trade Ratio Report, this report provides additionally a breakdown onto a user ID and session ID level of the relevant metrics.  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.
Availability	Member Report.

#### XML Report Structure

#### M/O Text Report Heading

##### tr106

##### rptHdr

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

tr106Grp, repeated 0 ... variable times:

##### tr106KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tr106Grp1, repeated 1 ... variable times:

##### tr106KeyGrp1

product	m	Product
prodTypId	m	Product Type

tr106ProdTypRec, repeated 1 ... variable times:

trDay	m	TRADING DAY
mmPrgmCod	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
volatilityIndicator	o	VOLATILITY INDICATOR
volatilityFactorVol	o	VOLATILITY FACTOR VOLUME
volatilityFactorCnt	o	VOLATILITY 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
rptCutOffTime	o	CUT OFF TIME

tr106BusUnitGrp, repeated 1 ... variable times:

tr106BusUnitKeyGrp

businessUnitGrp

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

tr106SessionGrp, repeated 1 ... variable times:

tr106SessionKeyGrp

sessionId	m	Session
-----------	---	---------

tr106SessionRec, repeated 1 ... variable times:

orderVol	o	Ordered Volume
trdVol	o	Traded Volume
ordersCnt	o	Orders Count
trdCnt	o	Trades Count
orderedVolPercentage	o	ORDERED VOLUME PERCENTAGE
tradedVolPercentage	o	TRADED VOLUME PERCENTAGE
ordersCntPercentage	o	ORDERS COUNT PERCENTAGE
tradesCntPercentage	o	TRADES COUNT PERCENTAGE

tr106UserGrp, repeated 1 ... variable times:

tr106UserKeyGrp

userId1	m	User
---------	---	------

tr106UserRec, repeated 1 ... variable times:

orderVol	o	Ordered Volume
ordersCnt	o	Orders Count
trdCnt	o	Trades Count
trdVol	o	Traded Volume
orderedVolPercentage	o	ORDERED VOLUME PERCENTAGE
tradedVolPercentage	o	TRADED VOLUME PERCENTAGE
ordersCntPercentage	o	ORDERS COUNT PERCENTAGE
tradesCntPercentage	o	TRADES COUNT PERCENTAGE

---

**Text Report Structure**

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

```
Product  Product Type
-----
XXXXXXXXXXXX  XXXX
```

```
TRADING DAY MM PROGRAM MM PACKAGE MM REQ GRACE FACTOR VOLUME GRACE FACTOR COUNT MINIMUM VALUE VOLUME MINIMUM VALUE COUNT
BASE LIMIT VOLUME BASE LIMIT COUNT MQ BASE FACTOR VOLUME MQ BASE FACTOR COUNT PRODUCT FACTOR VOLUME
PRODUCT FACTOR COUNT VOLATILITY INDICATOR VOLATILITY FACTOR VOLUME VOLATILITY FACTOR COUNT QUOTE PERFORMANCE
QUOTE SIZE QUALITY SPREAD QUALITY LIMIT TYPE VOLUME LIMIT TYPE COUNT SMC-FULLFILLED LIMIT VOLUME
LIMIT COUNT ORDERED VOLUME TRADED VOLUME ORDERS COUNT TRADES COUNT OTR VOLUME OTR COUNT
LIMIT USAGE VOLUME LIMIT USAGE COUNT VIOLATION CUT OFF TIME
-----
31-12-09  XXXX  XXXX  99,9999  9,9999  9,9999  9999999,9999  9999999
9999999999999,9999  9999999999999  9999999999999,9999  9999999999999,9999  9999,9999
9999,9999  9999,9999  9999,9999  9999,9999  99,9999
9999999999999,9999  9,9999 XXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXX X 9999999999999,9999
9999999999999,9999 9999999999999,9999 9999999999999,9999 9999999999999 9999999999999 99999999999,9999 99999999999,9999
999999,9999 999999,9999 X 23:59:59,99
```

```
BU BU Long Name BU Identifier
-----
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999999
```

```
Session
-----
9999999999
```

```
Ordered Volume Traded Volume Orders Count Trades Count ORDERED VOLUME PERCENTAGE TRADED VOLUME PERCENTAGE
ORDERS COUNT PERCENTAGE TRADES COUNT PERCENTAGE
-----
XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX 9999999999999 9999999999999 9999,9999 9999,9999
9999,9999 9999,9999
```

```
User Ordered Volume Orders Count Trades Count Traded Volume ORDERED VOLUME PERCENTAGE TRADED VOLUME PERCENTAGE
ORDERS COUNT PERCENTAGE TRADES COUNT PERCENTAGE
-----
XXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX 9999999999999 9999999999999 XXXXXXXXXXXXXXXX 9999,9999 9999,9999
9999,9999 9999,9999
```

#### 4.10.8 TR107 Excessive System Usage Detailed Transaction Report

Description	<p>This report contains daily excessive system usage per product per limit type for cases which were close to or had an ESU violation. All the parameters required to calculate the Excessive System Usage (ESU) Fee are included in this report. Compared to the actual TR102 Excessive System Usage Report, this report provides additionally a breakdown onto a user ID and session ID level of the relevant metrics. 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	Member Report.

#### **XML Report Structure**

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

##### tr107

##### rptHdr

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

tr107Grp, repeated 0 ... variable times:

##### tr107KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tr107Grp1, repeated 1 ... variable times:

##### tr107KeyGrp1

product	m	Product
tradVolume	m	TRADED VOLUME

tr107ProdTypRec, repeated 1 ... variable times:

limType	o	LIMIT TYPE
---------	---	------------



graceFactor	o	GRACE FACTOR
mmBase	o	MM-BASE
volFactor	o	VOL FACTOR
floorType	o	FLOOR TYPE
floor	o	FLOOR
volatilityIndicator	o	VOLATILITY INDICATOR
volatilityFactor	o	VOLATILITY FACTOR
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

tr107BusUnitGrp, repeated 1 ... variable times:

tr107BusUnitKeyGrp

businessUnitGrp

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

tr107SessionGrp, repeated 1 ... variable times:

tr107SessionKeyGrp

sessionId	m	Session
-----------	---	---------

tr107SessionRec, repeated 1 ... variable times:

limType	o	LIMIT TYPE
txnCnt	o	TxnCnt
txnCntPercentage	o	TRANSACTION COUNT SHARE

tr107UserGrp, repeated 1 ... variable times:

tr107UserKeyGrp

userId1	m	User
---------	---	------

tr107UserRec, repeated 1 ... variable times:

limType	o	LIMIT TYPE
txnCnt	o	TxnCnt

txnCntPercentage

o

TRANSACTION COUNT SHARE

**Text Report Structure**

Participant	Participant Long Name
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Product	TRADED VOLUME
XXXXXXXXXXXXX	9999999999.9999

LIMIT TYPE	GRACE FACTOR	MM-BASE	VOL FACTOR	FLOOR TYPE	FLOOR	VOLATILITY INDICATOR	VOLATILITY FACTOR	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			
XXXXXXXXXX	9.9999	999999999999	9999	XXXXXXXXXXXXX	999999999999	9999.9999	9999.9999	XXXX
XXXXX	99.9999	99.9999	99.9999	9.9999	X	999999999999	999,999,999	X
	99	XXXXXXXXXX	999999999999	9.9999	99999.99			

BU	BU Long Name	BU Identifier
XXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999

Session

-----

9999999999

LIMIT TYPE	TxnCnt	TRANSACTION COUNT SHARE
XXXXXXXXXX	999,999,999	9999.9999

User	LIMIT TYPE	TxnCnt	TRANSACTION COUNT SHARE
XXXXXXXXXXXXX	XXXXXXXXXX	999,999,999	9999.9999

#### 4.10.9 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	Member Report.

#### 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)

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.

#### 4.10.10 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	Member Report.

#### 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)

statusInd	m	(XML only)
nationalIDCountryCode	o	(XML only)
nationalIDPriority	o	(XML only)

### **Text Report Structure**

This report is available only in XML format.

#### 4.10.11 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	Member Report.

#### 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)

transactionIdentifier	m	(XML only)
user	o	(XML only)
sessionId	o	(XML only)
freeText1	o	(XML only)
freeText2	o	(XML only)
freeText3	o	(XML only)
freeText4	o	(XML only)
typOrig	o	(XML only)

### **Text Report Structure**

This report is available only in XML format.



#### 4.10.12 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	Member Report.

#### 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.

#### 4.10.13 TR166 Identifier Mapping Final Error report

Description	<p>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. For each count every single relevant short code is provided. 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.</p> <p>This report is available only in XML format.</p> <p>This report is available for derivatives and cash markets.</p>
Frequency	Daily.
Availability	Member Report.

#### 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:

shortCodesDay0	m	(XML only)
----------------	---	------------

shortCodesDayt0ListGrp, repeated 0 ... variable times:

shortCodeId o (XML only)

shortCodesMissingDayt0 m (XML only)

shortCodesMissingDayt0ListGrp, repeated 0 ... variable times:

shortCodeId o (XML only)

shortCodesCorrDayt1 m (XML only)

shortCodesCorrDayt1ListGrp, repeated 0 ... variable times:

shortCodeId o (XML only)

finalMissing m (XML only)

finalMissingListGrp, repeated 0 ... variable times:

shortCodeId o (XML only)

finalMissingPerc o (XML only)

finalMissingMtd o (XML only)

### **Text Report Structure**

This report is available only in XML format.

---

#### 4.10.14 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** Member Report.

#### 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)

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.

#### 4.10.15 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** Member Report.

#### 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)

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.



#### 4.10.16 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	Member Report.

#### 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	XX	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	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	9999.99	9999.99	9999.99	9999999999
		99999999999	99999999999	999999	9999999	99999999

Participant	Participant Long Name
-------------	-----------------------

XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
-------	--------------------------------------

BU	BU Long Name	BU Identifier
----	--------------	---------------

XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999
----------	--------------------------------------	--------

NoTransactionsDate	NoTransactionsMTD	Transactions12M
--------------------	-------------------	-----------------

999999999	999999999	999999999
-----------	-----------	-----------

#### 4.10.17 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	Member Report.

#### 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	999999	99999999	99999999	999999999	9999999999	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	Member Report.

#### 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:



#### 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	Member Report.

#### 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	Member Report.

#### 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

-----  
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	Member Report.

#### 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



#### 4.11.5 TT138 Pre-trade Risk Control for Cash

Description	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. This report is available only for Cash markets.
Frequency	Daily.
Availability	Member Report.

#### XML Report Structure

#### M/O Text Report Heading

##### tt138

##### rptHdr

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

tt138Grp, repeated 0 ... variable times:

##### tt138KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tt138Grp1, repeated 1 ... variable times:

##### tt138KeyGrp1

##### businessUnitGrp

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

tt138Grp2, repeated 1 ... variable times:

##### tt138KeyGrp2

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

tt138Grp3, repeated 1 ... variable times:

##### tt138KeyGrp3

ptrLimitType	m	Limit Type
ptrUserGroup	o	User Group



## 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.

**Description**

A short description of the tag's functional meaning.

**Format**

Defines the format and size of the tag. *Table 5.1* describes common formats for tags.

Deutsche Börse is migrating its data platform for the provision of XML reports to a new technology stack. With this migration Deutsche Börse is enhancing its data platform in terms of performance and scalability to ensure report delivery in time. Increased transaction volumes are one of the key drivers for this migration.

In the course of this migration, an adaption to the content display of numeric and numeric signed fields with decimals will take place: In case there are only zeros as decimal places, the decimal places will not be explicitly stated.

---



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 <i>n</i> [, <i>m</i> ]	Old Format Description: 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”.
	New Format Description: Number with n significant digits and, if given, precision m in case of m not being zeros. 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”, “3.14”, “3”, or “0”.
numeric signed <i>n</i> [, <i>m</i> ]	Old Format Description: 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”.
	New Format Description: Signed number with n significant digits and, if given, precision m in case of m not being zeros. 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” or “+0”
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

The reports listed below will be published with the new format for numeric/numeric signed fields:

- CB068 Transaction Overview
  - CB069 Transaction Report
  - TR100 Order to Trade Ratio Report
  - TR101 MiFID II OTR Report
  - TR102 Excessive Usage Fee
  - TR103 Eurex Daily OTR Parameter
  - TR104 Eurex Daily ESU Parameter
  - TR105 TR105 Minimum Quotation Requirement
  - TR106 Order to Trade Ratio Detailed Transaction Report
  - TR107 Excessive System Usage Detailed Transaction Report
  - TR166 Identifier Mapping Final Error report
  - TE540 Daily Order Maintenance
  - TE812 Daily Prevented Self-Matches
  - TC540 Daily Order Maintenance
  - TC550 Open Order Detail
  - TC810 T7 Daily Trade Confirmation
  - TE530 Daily Quote Maintenance
  - TE545 Daily TES Maintenance
  - TE550 Open Order Detail
  - TE810 T7 Daily Trade Confirmation
  - TR901 MiFID II Message Rate Report
  - TT136 Pre-trade Risk Control
  - 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
  - PM700 Xetra Retail Liquidity Provider
  - PM710 Xetra Retail Member Organization
  - 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
- 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
- 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
- RD215 Clearing Member Defined TSL Status
- RD225 Trading Member Defined TSL Status

**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.

**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.

## 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  
 TE595 Cross and Pre-arranged Trades  
 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)
L1	RM	Retail Market Maker account
B1	RA	Retail Agency Account

## 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

CB253 Specialist Service Fee XFS Overall Summary  
CB260 Specialist Service Fee Statement  
CB263 Specialist Service Fee XFS Statement  
CB442 DBDX Fee Per Executed Order  
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 accumRetailQty

Description This field contains the accumulated trade quantity of Retail since start of Trading.

Format numeric 13, 4

Where used: TC910 T7 Daily Match Step Activity

## 6.10 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

---

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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

## 6.11 ackStatus

Description This field contains the status of the respondent in the context of the negotiation event.

Format alphanumeric 1

<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

## 6.12 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



### 6.13 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
2	INACT_DEL	Quotes are Deleted

Where used: TT132 Market Maker Protection

### 6.14 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

### 6.15 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

### **6.16 addCrt**

Description This field contains the additional credit.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

### **6.17 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  
 CB442 DBDX Fee Per Executed Order

### **6.18 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

## 6.19 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

## 6.20 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

## 6.21 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

## 6.22 agreedPrice

**Description** This field contains the agreed price of a CLIP trading indication.

**Format** numeric signed 11, 5

**Where used:** TE590 CLIP Trading Indication  
TE595 Cross and Pre-arranged Trades

## 6.23 agreedQuantity

**Description** This field contains the agreed quantity of a CLIP trading indication.

**Format** numeric 13, 4

**Where used:** TE590 CLIP Trading Indication  
TE595 Cross and Pre-arranged Trades

## 6.24 algoId

**Description** The field contains the unique numeric representation for an algorithm.

**Format** alphanumeric 20

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Where used: TR162 Algo HFT Error  
TR163 Algo HFT Status

## 6.25 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

## 6.26 allowNonCCPTrading

Description This flag indicates whether non-CCP trading is allowed, or not.

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

## 6.27 annualisationFactor

Description This field indicates the annualisation factor, i.e. the average number of trading days during one year.

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Format numeric 3

Where used: TA114 Variance Futures Parameter  
TA115 Total Return Futures Parameters

## 6.28 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

## 6.29 anonymousBasket

Description The field indicates the display of basket details to the counterparties.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	FALSE	Available to the counterparties
1	TRUE	Anonymous to the counterparties

Where used: TE546 Daily Basket TES Maintenance

## 6.30 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

### 6.31    approvalDuration

Description                Duration of TES approval from TES entry time until TES approval time.

Format                      TimeFormat18

Where used:                TE547 TES Late Approval Report

### 6.32    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

### 6.33    arrangementId

Description                This field contains the arrangement ID of a CLIP trading indication.

Format                      numeric 20

Where used:                TE590 CLIP Trading Indication  
TE595 Cross and Pre-arranged Trades

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### 6.34 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

### 6.35 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

### 6.36 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

### 6.37 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

### 6.38 **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

### 6.39 **audtValAfter**

Description This field indicates the Audit Trail Data After change.

Format alphanumeric 32

Where used: RD110 User Profile 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  
RD230 Marketwide SMP ID Maintenance

### 6.40 **audtValBefore**

Description This field indicates the Audit Trail Data Before change.

Format alphanumeric 32

Where used: RD110 User Profile 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  
RD230 Marketwide SMP ID Maintenance

### 6.41 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

### 6.42 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

### 6.43 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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#### 6.44 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

#### 6.45 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

#### 6.46 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

#### 6.47 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

#### 6.48 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

#### 6.49 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

#### 6.50 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

### 6.51 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

### 6.52 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

### 6.53 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  
TR106 Order to Trade Ratio Detailed Transaction Report

### **6.54 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  
TR106 Order to Trade Ratio Detailed Transaction Report

### **6.55 basisAsk**

Description This field contains the basis ask price.

Format numeric signed 11, 5

Where used: TE600 Eurex EnLight Maintenance

### **6.56 basisBid**

Description This field contains the basis bid price.

Format numeric signed 11, 5

Where used: TE600 Eurex EnLight Maintenance

### **6.57 basketActivity**

Description Specifies the reported activity during a basket operation.

Format alphanumeric 1

---

<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

### 6.58 **basketAmendmentCounter**

Description This field distinguishes different amendment operations for a specific basket.

Format numeric 4

Where used: TE546 Daily Basket TES Maintenance

### 6.59 **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

### 6.60 **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

### **6.61 basketInitiatingBU**

Description This field indicates the business unit that initiated the basket operation.

Format alphanumeric 8

Where used: TE546 Daily Basket TES Maintenance

### **6.62 basketInitiatingUser**

Description This field indicates the user that initiated the basket operation.

Format alphanumeric 6

Where used: TE546 Daily Basket TES Maintenance

### **6.63 basketMonth**

Description The contract month of all instruments in the basket.

Format numeric 2

Where used: TE546 Daily Basket TES Maintenance

### **6.64 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

### 6.65 basketPrc

Description The price of each component in a BTRF basket operation.

Format numeric signed 11, 5

Where used: TE546 Daily Basket TES Maintenance

### 6.66 basketProfile

Description This field contains the basket profile.

Format alphanumeric 30

Where used: TE546 Daily Basket TES Maintenance

### 6.67 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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## 6.68 basketYear

Description	The contract year of all instruments in the basket.
Format	numeric 4
Where used:	TE546 Daily Basket TES Maintenance

## 6.69 bboFlg

Description	This field indicates whether the order set a new best bid or best ask price in instrument trading phase Continuous on order entry or order modification with change of price-time priority. When the BBO functionality is switched off the flag is empty.	
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	

## 6.70 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>
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VWAP - This group shows the Volume Weighted Average Price based on the Deal quantity and the published on-book price depth.

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

## 6.71    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  
TE595 Cross and Pre-arranged Trades  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

## 6.72 beneficiaryOwner

Description This field provides the official description field for the beneficiary owner.

Format alphanumeric 40

Where used: RD235 Marketwide SMP ID Status

## 6.73 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

## 6.74 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

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False.
1	T	True.

Where used: PM900 Specialist Performance per Executed Order

### 6.75 **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

### 6.76 **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

### 6.77 **bidPriceIntervalNo**

**Description** Serial number for bid price interval.

**Format** numeric 3

**Where used:** TR105 Minimum Quotation Requirement

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## 6.78 bidPriceUpperBoundary

Description	Upper bid price for this interval.
Format	numeric 22, 2
Where used:	TR105 Minimum Quotation Requirement

## 6.79 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

## 6.80 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	
<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	

## 6.81 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
- CB442 DBDX Fee Per Executed Order
- CB480 DBDX Monthly Fee and Rebate Statement

## 6.82 brokerRole

**Description** This field indicates the role of a broker in a CLIP trading indication.

**Format** alphanumeric 1

<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

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### 6.83 bucket

Description	This field indicates the bucket of products which the basket relates to.
Format	alphanumeric 12
Where used:	TE546 Daily Basket TES Maintenance

### 6.84 businessDay

Description	This field contains current business day.
Format	alphanumeric 10
Where used:	TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance

### 6.85 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

### 6.86 businessUnit

Description	This field indicates the business unit.
Format	alphanumeric 8



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  
CB442 DBDX Fee Per Executed Order  
CB480 DBDX Monthly Fee and Rebate 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  
PM700 Xetra Retail Liquidity Provider  
PM710 Xetra Retail Member Organization  
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  
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  
RD230 Marketwide SMP ID Maintenance  
RD235 Marketwide SMP ID Status

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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  
 TE550 Open Order Detail  
 TE590 CLIP Trading Indication  
 TE595 Cross and Pre-arranged Trades  
 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  
 TR106 Order to Trade Ratio Detailed Transaction Report  
 TR107 Excessive System Usage Detailed Transaction 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  
 TT138 Pre-trade Risk Control for Cash

## 6.87 businessUnitId

Description This field indicates numeric identifier of the business unit.

Format numeric 6

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
- CB442 DBDX Fee Per Executed Order
- CB480 DBDX Monthly Fee and Rebate 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
- PM700 Xetra Retail Liquidity Provider
- PM710 Xetra Retail Member Organization
- 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
- 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
- RD230 Marketwide SMP ID Maintenance
- RD235 Marketwide SMP ID Status

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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  
 TE550 Open Order Detail  
 TE590 CLIP Trading Indication  
 TE595 Cross and Pre-arranged Trades  
 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  
 TR106 Order to Trade Ratio Detailed Transaction Report  
 TR107 Excessive System Usage Detailed Transaction 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  
 TT138 Pre-trade Risk Control for Cash

## 6.88 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  
CB442 DBDX Fee Per Executed Order  
CB480 DBDX Monthly Fee and Rebate 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  
PM700 Xetra Retail Liquidity Provider  
PM710 Xetra Retail Member Organization  
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  
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  
RD230 Marketwide SMP ID Maintenance  
RD235 Marketwide SMP ID Status

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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  
 TE550 Open Order Detail  
 TE590 CLIP Trading Indication  
 TE595 Cross and Pre-arranged Trades  
 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  
 TR106 Order to Trade Ratio Detailed Transaction Report  
 TR107 Excessive System Usage Detailed Transaction 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  
 TT138 Pre-trade Risk Control for Cash

## 6.89 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)

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
	TE550 Open Order Detail
	TE590 CLIP Trading Indication
	TE595 Cross and Pre-arranged Trades
	TE600 Eurex EnLight Maintenance
	TE610 Eurex EnLight Best Execution Summary
	TE810 T7 Daily Trade Confirmation
	TE812 Daily Prevented Self-Matches

## 6.90 buyLimit

Description	This field contains the buy limit.
Format	numeric 10
Where used:	TT136 Pre-trade Risk Control

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### 6.91 buyNotionalLimit

Description	This field states PTRL long limits (price * quantity) defined for a product for on-book trading.
Format	numeric signed 18, 8
Where used:	TT138 Pre-trade Risk Control for Cash

### 6.92 buySideUserInfo

Description	This field contains the buy side user information provided by the requester to the respondent.
Format	alphanumeric 132
Where used:	TE600 Eurex EnLight Maintenance

### 6.93 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

### 6.94 category

Description	This field contains the user category.
Format	alphanumeric 28



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<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

## 6.95 chargeId

Description This field contains the information of a third-party platform provided by the requester to the respondent.

Format alphanumeric 132

Where used: TE600 Eurex EnLight Maintenance

## 6.96 classifViolation

Description This field contains type of violation: "Systematic" or "Accidental" or "n.a."

Format alphanumeric 9

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	n.a.	
1	Accidental	
2	Systematic	

Where used: TR102 Excessive System Usage Report  
TR107 Excessive System Usage Detailed Transaction Report

## 6.97 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

## 6.98 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

## 6.99 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

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### 6.100 clearingPriceOffset

Description	This field indicates the clearing price offset of the variance futures contract.
Format	numeric 12, 6
Where used:	TA114 Variance Futures Parameter

### 6.101 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

### 6.102 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 TE550 Open Order Detail TE590 CLIP Trading Indication TE595 Cross and Pre-arranged Trades TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary

### 6.103 clgInstr

Description	This field contains the clearing instruction.
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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

#### **6.104    clientIdentifier**

Description                This field contains the Code used to identify the client of an order for agent account and riskless 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  
TE590 CLIP Trading Indication  
TE595 Cross and Pre-arranged Trades  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary  
TE810 T7 Daily Trade Confirmation

#### **6.105    clientKey**

Description                This field contains the key used to identify the auto approval rule for a specific customer.

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Format                    alphanumeric 12

Where used:             RD185 Auto Approval Rule Status

### 6.106    **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

### 6.107    **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

### 6.108    **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

### 6.109 **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

### 6.110 **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

### 6.111 **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

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### 6.112 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  
TE595 Cross and Pre-arranged Trades  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### 6.113 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

### 6.114 contractMonth

Description This field indicates the contract month of the instrument.

Format numeric 2

Where used: RC100 Capital Adjustment Series Report  
TA116 Decay Split Table

### 6.115 contractYear

Description This field indicates the contract year of the instrument.

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Format numeric 4

Where used: RC100 Capital Adjustment Series Report  
TA116 Decay Split Table

### 6.116 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

### 6.117 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

### 6.118 counterpartyBrokerUser

Description This field contains the user of the business unit for the counterparty broker of a CLIP trading indication.

Format alphanumeric 6



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Where used: TE590 CLIP Trading Indication

### 6.119 counterpartyBU

Description This field contains the business unit for the counterparty of the cross trade side.

Format alphanumeric 8

Where used: TE595 Cross and Pre-arranged Trades

### 6.120 counterpartyUser

Description This field contains the user of the business unit for the counterparty of the cross trade side.

Format alphanumeric 6

Where used: TE595 Cross and Pre-arranged Trades

### 6.121 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

### 6.122 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

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Where used: TE545 Daily TES Maintenance

### 6.123 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

### 6.124 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

### 6.125 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

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## 6.126 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
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

## 6.127 covTimPercent

Description	This field contains the COVERED TIME per day in percentages.
Format	numeric 6, 2
Where used:	TD982 Special Report French Equity Options

## 6.128 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	

### 6.129 crossPrioritySide

**Description** This field provides the information whether Buy or Sell cross-trade side is entered first in the orderbook.

**Format** alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
B	BUY	Buy Side will be entered first
S	SELL	Sell Side will be entered first

**Where used:** TE595 Cross and Pre-arranged Trades

### 6.130 crossRestriction

**Description** This field provides the information whether the order entered should remain in the order book based on this cross trade side.

**Format** alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	CROSS IOC	The remaining order must not stay in the book
2	CROSS GFD	The order must stay in the book with the remaining quantity

**Where used:** TE595 Cross and Pre-arranged Trades

### 6.131 crossSideActivity

**Description** This field contains the activity for the cross trade side.

**Format** alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	ADD	Addition of a Cross Trade Side
2	ARR	Arrangement of Cross Trade Side and Cross Announcement
3	DEL	Deletion of a Cross Trade Side

Where used: TE595 Cross and Pre-arranged Trades

### 6.132 crossSideId

Description This field contains the cross trade side ID.

Format numeric 20

Where used: TE595 Cross and Pre-arranged Trades

### 6.133 crossSideStatus

Description This field contains the status of the cross trade side.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	OPEN	Cross trade side is open
2	ARRANGED	Cross trade side is arranged

Where used: TE595 Cross and Pre-arranged Trades

### 6.134 cshPrcConv

Description This field contains the clean cash price of the cash leg basket.

Format numeric 11, 5

Where used: TE545 Daily TES Maintenance

### 6.135 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

### 6.136 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

### 6.137 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:

- 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

### 6.138 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

### 6.139 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
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

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### 6.140 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

### 6.141 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

### 6.142 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  
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### 6.143 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

### 6.144 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

### 6.145 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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### 6.146 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

### 6.147 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

### 6.148 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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### 6.149 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

### 6.150 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

### 6.151 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

### 6.152 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

### 6.153    **ctpyStlIdLoc**

Description                This field contains the settlement location of CounterParty Member.

Format                      alphanumeric 3

Where used:                TC810 T7 Daily Trade Confirmation

### 6.154    **ctQuotTime**

Description                This field displays the quotation time during continuous trading 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

### 6.155    **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

### 6.156 **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

### 6.157 **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

### 6.158 **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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### 6.159 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

### 6.160 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

### 6.161 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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### 6.162 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

### 6.163 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

### 6.164 cumAggrRetVol

Description	This field contains the aggregated aggressive continuous trading Retail Order Market Value.
Format	numeric signed 17, 4
Where used:	CB080 Monthly Fee and Rebate Statement

### 6.165 cumPassiveVol

Description	This field contains the accumulated monthly passively executed volume of orders / quotes, routed via the trading capacity "L" in instruments that are in scope of the Xetra Retail programme by the respective RLP.
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Format numeric signed 17, 4

Where used: CB080 Monthly Fee and Rebate Statement

### 6.166 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

### 6.167 currentCouponAccDist

Description This field reports the Current Coupon Accrued Distribution, i.e. the distribution amount that on the reported day was attributed to the coupon, the coupon period of which is ongoing. It is applicable to Fixed Income Total Return Futures only

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

### 6.168 currSetlmtPrc\_1

Description This field contains the current settlement price of a contract.

Format numeric 11, 5

Where used: TE930 T7 Daily Trade Statistics



## 6.169 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
- CB442 DBDX Fee Per Executed Order
- 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
- PM700 Xetra Retail Liquidity Provider
- PM710 Xetra Retail Member Organization
- 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
- TD965 Specialist State Change

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TE545 Daily TES Maintenance  
 TL001 System Transaction Overview  
 TR101 MiFID II OTR Report  
 TR901 MiFID II Message Rate Report

### 6.170 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

### 6.171 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 TE595 Cross and Pre-arranged Trades TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary

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### 6.172 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

### 6.173 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

### 6.174 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

### 6.175 dailyStratViolPct

Description	Daily Strategy Violation Percent.
Format	numeric 5, 2

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Where used: TD955 Building Block Liquidity Provider Measurement

### 6.176 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

### 6.177 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

### 6.178 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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### 6.179 **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 signed 4
Where used:	TA115 Total Return Futures Parameters

### 6.180 **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

### 6.181 **dayTotRetailVol**

Description	This field contains the Retail trade volume of the Current day.
Format	numeric 13, 4
Where used:	TD930 Daily Trade Statistics

### 6.182 **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

### 6.183 dealCancelStatus

**Description** This field contains the cancellation status of the Deal in context of Selective RFQ service.

**Format** alphanumeric 1

<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

### 6.184 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

### 6.185 dealId

**Description** This field contains the Deal ID generated 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

### 6.186 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

### 6.187 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

### 6.188 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

### **6.189 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.

Format alphanumeric 20

Where used: TC600 Xetra EnLight Maintenance  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### **6.190 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

### **6.191 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

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### 6.192 dealStatus

Description This field contains the status of the Deal in context of Selective RFQ service.

Format alphanumeric 1

<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: TC600 Xetra EnLight Maintenance  
TC610 Xetra EnLight Best Execution Summary  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### 6.193 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

### 6.194 dealUpdateTime

Description In this attribute, Selective RFQ service provides the time when the Deal is updated.

Format TimeFormat18

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Where used: TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### 6.195 **decaySplit**

Description This flag indicates number of target instruments per decaying instrument.

Format numeric 2

Where used: TA116 Decay Split Table

### 6.196 **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

### 6.197 **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

### 6.198 delProtected

**Description** This field contains the information whether a user is protected from deletion by the business unit service administrator.

**Format** alphanumeric 1

Valid Values

Decodes

Descriptions

0

F

False - is not protected from deletion

1

T

True - is protected from deletion

**Where used:** RD115 User Profile Status

### 6.199 deltaTAMUnderlyingInstrumentId

**Description** This field contains the ID of the underlying futures instrument participating in the trade.

**Format** numeric 20

**Where used:** TE545 Daily TES Maintenance

### 6.200 deltaTAMUnderlyingProduct

**Description** This field indicates the product symbol of the underlying futures product.

**Format** alphanumeric 12

**Where used:** TE545 Daily TES Maintenance

### 6.201 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  
TT138 Pre-trade Risk Control for Cash

## 6.202 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

## 6.203 disclaimer

Description This field contains the disclaimer of the report.

Format alphanumeric 300

Where used: TD982 Special Report French Equity Options

## 6.204 distributionIndex

Description This field represent the Distribution Index entered for the business day.

Format numeric signed 12, 6

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Where used: TA115 Total Return Futures Parameters

### 6.205 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

### 6.206 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

### 6.207 dlyLowPrc

Description This field indicates the lowest trade price of the contract or external underlying recorded in the current day.

Format numeric 11, 5

Where used: TD930 Daily Trade Statistics

### 6.208 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

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Where used: TE930 T7 Daily Trade Statistics

## 6.209 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  
TE595 Cross and Pre-arranged Trades  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary  
TE810 T7 Daily Trade Confirmation

## 6.210 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

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### 6.211 dwzNo

Description This field contains the member's DWZ account number.

Format numeric 4

Where used: TC810 T7 Daily Trade Confirmation

### 6.212 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

### 6.213 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

Where used: RD225 Trading Member Defined TSL Status

### **6.214 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

### **6.215 effMaxCalSprdQtyUsrGrpProduct**

**Description** This field contains the effective maximum TSL quantity for a calendar spreads on-exchange for a given user group and product based on the minimum defined Standard TSL of the Exchange, and / or CM and / or Exception TSL.

**Format** numeric 13, 4

**Where used:** RD225 Trading Member Defined TSL Status

### **6.216 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

### **6.217 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.

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Format                      numeric 13, 4

Where used:                RD225 Trading Member Defined TSL Status

### **6.218    effMaxOrdrQtyUsrGrpProduct**

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

### **6.219    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

### **6.220    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.

Format                      numeric 13, 4

Where used:                RD225 Trading Member Defined TSL Status

### 6.221 **effMaxTESQtyUsrGrpProduct**

**Description** This field contains the effective maximum TSL quantity for TES trades for a given user group and product based on the minimum defined Standard TSL of the Exchange and / or CM and / or Exception TSL definition.

**Format** numeric 13, 4

**Where used:** RD225 Trading Member Defined TSL Status

### 6.222 **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

### 6.223 **elapsedNoTradingDays**

**Description** This field indicates the number of elapsed trading days since the contract introduction.

**Format** numeric 4

**Where used:** TA114 Variance Futures Parameter

### 6.224 **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

### 6.225    **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

### 6.226    **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

### 6.227 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

### 6.228 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

### 6.229 enableRetailAgencyAcct

**Description** This field indicates whether a trader is allowed to act in retail 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.

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Where used: RD115 User Profile Status

### 6.230 enableRetailMarketMakingAcct

Description This field indicates whether a trader is allowed to act in retail 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

### 6.231 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

Where used: RD115 User Profile Status

### 6.232 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

### 6.233 endClientToken

Description This field displays the identifier for end client disclosure.

Format alphanumeric 20

Where used: RD135 Trade Enrichment Rule Status  
RD185 Auto Approval Rule Status  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE550 Open Order Detail  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### 6.234 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

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### 6.235 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

**Where used:** TD964 MTD Eurex EnLight Performance

### 6.236 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

### 6.237 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

### 6.238 enlDayRfqLp

**Description** This field contains the number of Eurex EnLight daily RFQs addressed to the Liquidity Provider.

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Format numeric 5

Where used: TD961 Daily Eurex EnLight LP Performance

### 6.239 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

### 6.240 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

### 6.241 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

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### 6.242 enlDayVldRfqResponses

Description This field contains the number of Eurex EnLight valid good RFQ responses provided on this day by Liquidity Provider.

Format numeric 5

Where used: TD961 Daily Eurex EnLight LP Performance  
TD964 MTD Eurex EnLight Performance

### 6.243 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

### 6.244 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

### 6.245 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.

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Format numeric 3

Where used: TD964 MTD Eurex EnLight Performance

### 6.246 enMinVldRfqMkt

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 enMinVldRfqLp.

Format numeric 3

Where used: TD964 MTD Eurex EnLight Performance

### 6.247 enMtdCutLimitLp

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

### 6.248 enMtdCutLimitMkt

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

### **6.249 enlMtdVldRfqLp**

Description This field contains the number of Eurex EnLight MTD valid number of RFQs addressed to the Liquidity Provider.

Format numeric 5

Where used: TD962 MTD Eurex EnLight LP Performance  
TD964 MTD Eurex EnLight Performance

### **6.250 enlMtdVldRfqMkt**

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

### **6.251 enlMtdVldRfqResponses**

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

### **6.252 enlRespRateInd**

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.

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Format                      alphanumeric 3

Where used:                TD964 MTD Eurex EnLight Performance

### **6.253    enlRfqVal**

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

### **6.254    enlViolPct**

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

### **6.255    enteringUser**

Description                This field indicates the user who entered the order.

Format                      alphanumeric 6

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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  
TE595 Cross and Pre-arranged Trades

### 6.256 entRole

Description This field contains the entitlement role.

Format alphanumeric 30

Where used: RD110 User Profile Maintenance  
RD115 User Profile Status

### 6.257 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

### 6.258 entryTime

Description This field contains the original entry time of the given order, which is in generic time format.

Format TimeFormat18

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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

## 6.259 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
- CB442 DBDX Fee Per Executed Order
- CB480 DBDX Monthly Fee and Rebate 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  
PM700 Xetra Retail Liquidity Provider  
PM710 Xetra Retail Member Organization  
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  
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  
RD230 Marketwide SMP ID Maintenance  
RD235 Marketwide SMP ID 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

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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  
TE550 Open Order Detail  
TE590 CLIP Trading Indication  
TE595 Cross and Pre-arranged Trades  
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  
TR106 Order to Trade Ratio Detailed Transaction Report  
TR107 Excessive System Usage Detailed Transaction 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  
TT138 Pre-trade Risk Control for Cash

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### 6.260 **errDescription**

Description                      This field contains the error message. The following content will be possible:

Format                              alphanumeric 2

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1		Client long value is missing.
2		Registration rejected, short code/algoID already registered 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.
27		Retroactive or intraday changes are not permitted.
28		Uploads with ValidFromDate in the future can only be processed for the next trading day (T+1).
29		Changing classification rule is not permitted.
30		Modification rejected, short code not registered in database.
98		Complete uploadFile rejected.
99		Other errors.

Where used:

TR160 Identifier Mapping Error  
 TR162 Algo HFT Error

### **6.261 etiCmlVol**

Description	This field contains the cumulated ETI volume.
Format	numeric signed 17, 4
Where used:	CB080 Monthly Fee and Rebate Statement CB480 DBDX Monthly Fee and Rebate Statement

### **6.262 etiFeeAftReb**

Description	This field contains the ETI fee after rebate.
Format	numeric signed 15, 2
Where used:	CB080 Monthly Fee and Rebate Statement CB480 DBDX Monthly Fee and Rebate Statement

### **6.263 etiFeeReb**

Description	This field contains the Lean Order fee rebate.
Format	numeric signed 15, 2
Where used:	CB080 Monthly Fee and Rebate Statement CB480 DBDX Monthly Fee and Rebate Statement

### **6.264 etiUnRebFee**

Description	This field contains the unrebated fee.
Format	numeric signed 15, 2
Where used:	CB080 Monthly Fee and Rebate Statement CB480 DBDX Monthly Fee and Rebate Statement

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## 6.265 eventActivity

**Description** This field contains the information about the activity done on the Negotiation Event.

**Format** alphanumeric 1

<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

## 6.266 eventExpiryTime

**Description** This field contains the expiry time for the negotiation event.

**Format** TimeFormat18

**Where used:** TC600 Xetra EnLight Maintenance  
TE600 Eurex EnLight Maintenance

## 6.267 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

### **6.268 eventId**

**Description** This field contains the Negotiation Event ID given 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

### **6.269 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

### **6.270 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

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### 6.271 eventReportId

**Description** This field contains the Negotiation Event Report ID provided by the Requester.

**Format** alphanumeric 20

**Where used:** TC600 Xetra EnLight Maintenance  
TE600 Eurex EnLight Maintenance

### 6.272 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

### 6.273 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

**6.274 eventStatus**

Description This field contains the status of the Negotiation Event.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	OPEN	Open
2	CLOSE	Close
3	EXP	Expired
4	SYSCLS	Closed By System
6	SUSP	Suspended RfQ
7	FREEZE	Freeze

Where used: TC600 Xetra EnLight Maintenance  
TE600 Eurex EnLight Maintenance

**6.275 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

**6.276 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

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Where used: TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### 6.277 excessTxn

Description This field contains excess transactions above the transaction limit

Format numeric 12

Where used: TR102 Excessive System Usage Report  
TR107 Excessive System Usage Detailed Transaction Report

### 6.278 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

### 6.279 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  
 CB442 DBDX Fee Per Executed Order  
 CB480 DBDX Monthly Fee and Rebate 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  
 PM700 Xetra Retail Liquidity Provider  
 PM710 Xetra Retail Member Organization  
 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  
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  
RD230 Marketwide SMP ID Maintenance  
RD235 Marketwide SMP ID 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  
 TE550 Open Order Detail  
 TE590 CLIP Trading Indication  
 TE595 Cross and Pre-arranged Trades  
 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  
 TR106 Order to Trade Ratio Detailed Transaction Report  
 TR107 Excessive System Usage Detailed Transaction 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  
 TT138 Pre-trade Risk Control for Cash

## 6.280 **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  
                                   CB442 DBDX Fee Per Executed Order  
                                   TC545 Daily TES Maintenance  
                                   TC810 T7 Daily Trade Confirmation

### 6.281   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

### 6.282   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

### 6.283   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
- TE595 Cross and Pre-arranged Trades
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary
- TE810 T7 Daily Trade Confirmation

## 6.284 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
- TE590 CLIP Trading Indication
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches
- TE910 T7 Daily Trade Activity

## 6.285 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  
 TE550 Open Order Detail  
 TE590 CLIP Trading Indication  
 TE810 T7 Daily Trade Confirmation  
 TE910 T7 Daily Trade Activity

## 6.286 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  
 TE540 Daily Order Maintenance

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TE545 Daily TES Maintenance  
TE546 Daily Basket TES Maintenance  
TE550 Open Order Detail  
TE590 CLIP Trading Indication  
TE595 Cross and Pre-arranged Trades  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary  
TE810 T7 Daily Trade Confirmation

### 6.287 **execRetailVolume**

Description	This field displays the executed volume of matched RLP quotes and RLP orders of this RLP (for RMO: of all matched RMO orders of this RMO trader) in one instrument on this trading day.
Format	numeric 15, 4
Where used:	PM700 Xetra Retail Liquidity Provider PM710 Xetra Retail Member Organization

### 6.288 **execRetailVolumeAggressive**

Description	This field displays the aggressively executed volume of matched RLP quotes and RLP orders of this RLP (for RMO: of aggressively executed volume of RMO orders of this RMO trader) in one instrument on this trading day.
Format	numeric 15, 4
Where used:	PM700 Xetra Retail Liquidity Provider PM710 Xetra Retail Member Organization

### 6.289 **execRetailVolumeAggressiveAllRMO**

Description	This field displays the aggressively executed volume of RMO orders of all RMO traders in Continuous in one instrument on this trading day. Aggressively from the RMO perspective.
Format	numeric 15, 4

Where used: PM700 Xetra Retail Liquidity Provider

### **6.290 execRetailVolumeAggressiveAllRMOMtd**

Description This field displays the aggressively executed volume of RMO orders of all RMO traders in Continuous in one instrument month-to-date. Aggressively from the RMO perspective.

Format numeric 15, 4

Where used: PM700 Xetra Retail Liquidity Provider

### **6.291 execRetailVolumeAggressiveMtd**

Description This field displays the aggressively executed volume of matched RLP quotes and RLP orders of this RLP (for RMO: of aggressively executed volume of RMO orders of this RMO trader) in one instrument month-to-date.

Format numeric 15, 4

Where used: PM700 Xetra Retail Liquidity Provider  
PM710 Xetra Retail Member Organization

### **6.292 execRetailVolumeAuction**

Description This field displays the in-auction executed volume of RMO orders of this RMO trader in one instrument on this trading day.

Format numeric 15, 4

Where used: PM710 Xetra Retail Member Organization

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**6.293 execRetailVolumeAuctionMtd**

Description This field displays the in-auction executed volume of RMO orders of this RMO trader in one instrument month-to-date.

Format numeric 15, 4

Where used: PM710 Xetra Retail Member Organization

**6.294 execRetailVolumeMtd**

Description This field displays the executed volume of matched RLP quotes and RLP orders of this RLP (for RMO: of all matched RMO orders of this RMO trader) in one instrument month-to-date.

Format numeric 15, 4

Where used: PM700 Xetra Retail Liquidity Provider  
PM710 Xetra Retail Member Organization

**6.295 execRetailVolumePassive**

Description This field displays the passively executed volume of matching RLP quotes and RLP orders of this RLP (for RMO: of passively executed volume of RMO orders of this RMO trader) in one instrument on this trading day.

Format numeric 15, 4

Where used: PM700 Xetra Retail Liquidity Provider  
PM710 Xetra Retail Member Organization

**6.296 execRetailVolumePassiveMtd**

Description This field displays the passively executed volume of matching RLP quotes and RLP orders of this RLP (for RMO: of passively executed volume of RMO orders of this RMO trader) in one instrument month-to-date.

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Format numeric 15, 4

Where used: PM700 Xetra Retail Liquidity Provider  
PM710 Xetra Retail Member Organization

### 6.297 **execRetailVolumeShare**

Description This field displays the share of aggressively executed retail volume of this RLP compared to the aggressively executed retail volume of all RLPs in one instrument on this trading day.

Format numeric 5, 2

Where used: PM700 Xetra Retail Liquidity Provider

### 6.298 **execRetailVolumeShareMtd**

Description This field displays the share of aggressively executed retail volume of this RLP compared to the aggressively executed retail volume of all RLPs in one instrument month-to-date.

Format numeric 5, 2

Where used: PM700 Xetra Retail Liquidity Provider

### 6.299 **execRetailVolumeShareOfAllRMO**

Description This field displays the volume share of this RLP of all aggressive RMO volume in Continuous in one instrument on this trading day, i.e. the quotient of `execRetailVolumePassive` divided by `execRetailVolumeAggressiveAllRMO`.

Format numeric 5, 2

Where used: PM700 Xetra Retail Liquidity Provider

### 6.300 `execRetailVolumeShareOfAllRMOMtd`

**Description** This field displays the volume share of this RLP of all aggressive RMO volume in Continuous in one instrument month-to-date, i.e. the quotient of `execRetailVolumePassiveMtd` divided by `execRetailVolumeAggressiveAllRMOMtd`.

**Format** numeric 5, 2

**Where used:** PM700 Xetra Retail Liquidity Provider

### 6.301 `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

### 6.302 `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

### 6.303 `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

### **6.304 expDat**

Description This field contains the expiration date of the contract.

Format DateFormat

Where used: TA114 Variance Futures Parameter  
TA115 Total Return Futures Parameters

### **6.305 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

### **6.306 expSettlDate**

Description This field represents the Expiration Settlement Date, i.e. the Expiration Date of the contract plus the Business Day Offset.

Format DateFormat

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Where used: TA115 Total Return Futures Parameters

### 6.307 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

### 6.308 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

### 6.309 feeAdj

Description This field contains the fee adjustment type.

Format                    alphanumeric 40

Where used:              CB080 Monthly Fee and Rebate Statement  
                                  CB480 DBDX Monthly Fee and Rebate Statement

### **6.310    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  
                                  CB480 DBDX Monthly Fee and Rebate Statement

### **6.311    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

### **6.312    feeCrtMthAmnt**

Description              This field contains the sum of Current Month's Fees.

Format                    numeric 15, 2

Where used:              CB050 Fee Overall Summary

### **6.313    feeCrtMthBal**

Description              This field contains the fee current monthly balance.

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Format numeric 15, 2

Where used: CB060 Fee Statement  
CB160 Fee Statement T7 Boerse Frankfurt

### **6.314 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  
TR107 Excessive System Usage Detailed Transaction Report

### **6.315 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

### **6.316 feeIdntCode**

Description This field contains the trading relevant information of the Fee Code.

Format alphanumeric 15

Where used: TE810 T7 Daily Trade Confirmation  
TE812 Daily Prevented Self-Matches

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### 6.317 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

### 6.318 feePrvDayAmnt

Description This field contains the current month's fees at previous day's value per fee type.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary  
CB150 Fee Overall Summary T7 Boerse Frankfurt

### 6.319 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

### 6.320 feeRatio

Description This field displays the proportions which are applied for each market group (fixed by Deutsche Börse AG).

Format numeric 8

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Where used: TL001 System Transaction Overview

### **6.321 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
733	733	RMO STD DAX
734	734	RMO BEST-EX DAX
735	735	RMO STD OTHERS
736	736	RMO BEST-EX OTHERS
737	737	RMO LEAN STD DAX
738	738	RMO LEAN BEST-EX DAX
739	739	RMO LEAN STD OTHERS
740	740	LEAN DAX
741	741	LEAN ETF ETCs
742	742	LEAN OTH INST
743	743	RMO LEAN BEST-EX OTHERS
744	744	RLP DAX
744	744	RLP DAX
747	747	RLP MDAX
748	748	RLP AMER
749	749	RLP OTHERS
750	750	MUTUAL FUNDS
751	751	EQU CONT AUCTION
752	752	BONDS
753	753	BONDS SSF
754	754	RLP LEAN MDAX
755	755	RLP LEAN AMER
756	756	RLP LEAN OTHERS
770	770	ETI TEMP DAX
771	771	ETI TEMP ETFETC
776	776	EXCESSIVE USAGE FEE
780	780	PERF BASED REB
781	781	PERF BASED REB
785	785	DESI REFUND

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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	RLP MINIMUM FEE
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
806	806	SMP
807	807	LPP REBATE
808	808	MM SMC REFUND
810	810	TES OFF BOOK
813	813	OTC TRD ENTRIES
817	817	RLP REBATE
818	818	RLP ESU REBATE
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

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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
82P	82P	SP TA B PUB V
82Q	82Q	SP TR B NPUB F
82R	82R	SP TR B NPUB V1
82S	82S	SP TR B NPUB V2
82T	82T	SP TR B PUB F
82U	82U	SP TR B PUB V
82V	82V	ADD CCP BON
82W	82W	ADD BON NONCCP1
82X	82X	ADD BON NONCCP2
82Y	82Y	ADD BON NONCCP3
82Z	82Z	ADD BON NONCCP4
842	842	TRADING FEE PRED II EQUIT LIST FIX
843	843	TRADING FEE PRED II EQUIT LIST VAR
844	844	TRADING FEE PRED II EQUIT LIST FIX
845	845	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
- CB442 DBDX Fee Per Executed Order
- CB480 DBDX Monthly Fee and Rebate Statement

### 6.322 feeTypCodAll

Description This field contains all fee type codes per order. The fee type codes in this field are separated by comma without blank.

Format alphanumeric 35

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

### 6.323 feeTypNam

Description This field contains the fee type name.

Format alphanumeric 40

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
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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- 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
- CB442 DBDX Fee Per Executed Order
- CB480 DBDX Monthly Fee and Rebate Statement

### 6.324 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

### 6.325 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

### 6.326 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".

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Format numeric 5, 2

Where used: TR166 Identifier Mapping Final Error report

### 6.327 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

### 6.328 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

### 6.329 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

### **6.330 firmOtrVol**

Description This field displays the value of the daily order to trade ratio (OTR) based on volumes.

Format numeric 15, 4

Where used: TR101 MiFID II OTR Report

### **6.331 fixCOrdId**

Description This field contains the FIX client order id.

Format alphanumeric 20

Where used: TC540 Daily Order Maintenance  
TC550 Open Order Detail

### **6.332 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

### **6.333 fixFee**

Description This field contains the fix fee.

Format numeric signed 15, 2

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TE590 CLIP Trading Indication  
TE595 Cross and Pre-arranged Trades  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### 6.337 floor

Description	This field contains month floor which is used to calculate volume component.
Format	numeric 12
Where used:	TR102 Excessive System Usage Report TR104 Eurex Daily ESU Parameter TR107 Excessive System Usage Detailed Transaction Report

### 6.338 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

### 6.339 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 TR107 Excessive System Usage Detailed Transaction Report

### **6.340 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

### **6.341 flxCntrSynProdId**

**Description** This field contains a synthetic 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

### **6.342 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

### **6.343 freeText1**

**Description** This field contains the text entered by the participant.

**Format** alphanumeric 12

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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
- TE595 Cross and Pre-arranged Trades
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary
- TR160 Identifier Mapping Error
- TR162 Algo HFT Error

### 6.344 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
- TE595 Cross and Pre-arranged Trades
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary
- TR160 Identifier Mapping Error
- TR162 Algo HFT Error

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### 6.345 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
- TE595 Cross and Pre-arranged Trades
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary
- TR160 Identifier Mapping Error
- TR162 Algo HFT Error

### 6.346 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
- TR162 Algo HFT Error

### 6.347 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

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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  
TD956 Basis Building Block Liquidity Provider  
TD957 Package Building Block Liquidity Provider Measurement and  
Advanced Designated Liquidity Provisioning  
TD981 Special Market Making Report

### 6.348 fulfilled

Description Fulfillment Indicator

Format alphanumeric 1

<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

### 6.349 fulfillmentExplanation

Description This field provides information about the fulfillment (or missing fulfillment) 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

### 6.350 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

Where used: TD955 Building Block Liquidity Provider Measurement  
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning

### 6.351 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

### 6.352 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

### 6.353 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

---

**6.354 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

**6.355 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

**6.356 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

### 6.357 **fulfVollInd**

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

### 6.358 **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 signed 2

Where used: TA115 Total Return Futures Parameters

### 6.359 **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

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### 6.360 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

### 6.361 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

### 6.362 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 TR107 Excessive System Usage Detailed Transaction Report

### 6.363 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.
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Format numeric 5, 4

Where used: TR100 Order to Trade Ratio Report  
TR103 Eurex Daily OTR Parameter  
TR106 Order to Trade Ratio Detailed Transaction Report

### 6.364 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  
TR106 Order to Trade Ratio Detailed Transaction Report

### 6.365 halfMtdDays

Description This field contains half of the total trading days till date

Format numeric 2

Where used: TD983 Regulatory Market Making MTD

### 6.366 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

### 6.367 headroom

Description This field contains available headroom before the excessive limit is reached.

Format numeric 5, 4

Where used: TR102 Excessive System Usage Report  
TR107 Excessive System Usage Detailed Transaction Report

### 6.368 highPrc

Description This field contains the higher price since start of trading.

Format numeric signed 11, 5

Where used: TC910 T7 Daily Match Step Activity  
TE910 T7 Daily Trade Activity

### 6.369 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



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Where used: TC540 Daily Order Maintenance  
TE540 Daily Order Maintenance

### 6.370 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

### 6.371 initDispQty

Description This field indicates the quantity of iceberg order displayed to the market.

Format numeric 13, 4

Where used: TC540 Daily Order Maintenance  
TC550 Open Order Detail

### 6.372 initiatingUser

Description This field indicates the login name of the initiating user who entered the TES trade.

Format alphanumeric 11

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Where used: RD185 Auto Approval Rule Status

### 6.373 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

### 6.374 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

### 6.375 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  
 PM700 Xetra Retail Liquidity Provider  
 PM710 Xetra Retail Member Organization  
 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  
 TE550 Open Order Detail  
 TE590 CLIP Trading Indication  
 TE595 Cross and Pre-arranged Trades  
 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

### 6.376 instrChgTim

Description This field displays the instrument change time.

Format TimeFormat

Where used: TD965 Specialist State Change

### 6.377 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:**

- 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
- PM700 Xetra Retail Liquidity Provider
- PM710 Xetra Retail Member Organization
- 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
- 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
- TE535 Cross and Quote Requests
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE547 TES Late Approval Report
- TE550 Open Order Detail
- TE590 CLIP Trading Indication
- TE595 Cross and Pre-arranged Trades
- 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

### 6.378 instrumentMnemonic

**Description** 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.

**Format** alphanumeric 40

**Where used:** 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  
CB442 DBDX Fee Per Executed Order  
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  
PM700 Xetra Retail Liquidity Provider  
PM710 Xetra Retail Member Organization  
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  
 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  
 Performance  
 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  
 TE550 Open Order Detail  
 TE590 CLIP Trading Indication  
 TE595 Cross and Pre-arranged Trades  
 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

### 6.379 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.

**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

### 6.380 instrumentType

Description This field contains the instrument type code. Cash markets have only simple instruments, and all the others are derivatives specific.

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)
A	V-NS-STR	Non-Standard Options Volatility Strategy (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  
PM700 Xetra Retail Liquidity Provider  
PM710 Xetra Retail Member Organization  
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  
 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  
 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  
 TE550 Open Order Detail  
 TE590 CLIP Trading Indication  
 TE595 Cross and Pre-arranged Trades  
 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

### 6.381 **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

### 6.382 **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

### 6.383 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

### 6.384 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

### 6.385 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

### 6.386 instTradDat

Description This field indicates the trading date of the variance futures instrument parameters.

Format DateFormat

Where used: TA114 Variance Futures Parameter

### 6.387 internalDescription

Description This field will display the value which the owner entered while creating Marketwide SMP ID and for the registered BU the value which it entered while registering Marketwide SMP ID.

Format alphanumeric 40

Where used: RD235 Marketwide SMP ID Status

### 6.388 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  
 TE595 Cross and Pre-arranged Trades  
 TE600 Eurex EnLight Maintenance  
 TE610 Eurex EnLight Best Execution Summary  
 TE810 T7 Daily Trade Confirmation

### 6.389 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  
 TE595 Cross and Pre-arranged Trades  
 TE600 Eurex EnLight Maintenance  
 TE610 Eurex EnLight Best Execution Summary  
 TE810 T7 Daily Trade Confirmation

**6.390 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

**Where used:** TC545 Daily TES Maintenance  
TE545 Daily TES Maintenance  
TE546 Daily Basket TES Maintenance

**6.391 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:** TC545 Daily TES Maintenance  
TE545 Daily TES Maintenance  
TE546 Daily Basket TES Maintenance  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary  
TE910 T7 Daily Trade Activity

**6.392 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  
CB260 Specialist Service Fee Statement  
CB263 Specialist Service Fee XFS Statement  
CB442 DBDX Fee Per Executed Order  
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  
PM700 Xetra Retail Liquidity Provider  
PM710 Xetra Retail Member Organization  
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

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TE550 Open Order Detail  
 TE590 CLIP Trading Indication  
 TE595 Cross and Pre-arranged Trades  
 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

### 6.393 isMarketwideSMP

Description This flag represents if the SMP ID is Marketwide or not.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	False	Not a Marketwide SMP ID.
2	True	Marketwide SMP ID.

Where used: TE540 Daily Order Maintenance  
 TE550 Open Order Detail

### 6.394 isOnBook

Description The field denotes if an uploaded TES trade is marked as on-book.

Format alphanumeric 1

<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

**6.395 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

**6.396 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	

**6.397 item**

Description	List number of deal from list of all deals struck on this deal date (day)
Format	numeric 6
Where used:	TC610 Xetra EnLight Best Execution Summary TE610 Eurex EnLight Best Execution Summary

**6.398 kindOfDepo**

Description	This field contains the kind of depository.
Format	alphanumeric 3

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Where used: CB062 Designated Sponsor Refund  
 CB162 Monthly Specialist Refund  
 TC810 T7 Daily Trade Confirmation

### 6.399 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

### 6.400 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

### 6.401 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



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Where used: TE590 CLIP Trading Indication  
TE595 Cross and Pre-arranged Trades

### 6.402 leadParticipant

Description This fields indicates the name of the lead participant of an investment firm.

Format alphanumeric 5

Where used: TL001 System Transaction Overview  
TR101 MiFID II OTR Report  
TR901 MiFID II Message Rate Report

### 6.403 leadPartLngName

Description This fields indicates the long name of the lead participant.

Format alphanumeric 40

Where used: TL001 System Transaction Overview  
TR101 MiFID II OTR Report  
TR901 MiFID II Message Rate Report

### 6.404 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  
TE547 TES Late Approval Report

### 6.405 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  
TE547 TES Late Approval Report

### 6.406 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

### 6.407 limit

**Description** This field displays the number of free transactions per member on that day. Calculated by: "ratio" \* number of trades.

**Format** numeric 11

**Where used:** TL001 System Transaction Overview

### 6.408 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  
TR106 Order to Trade Ratio Detailed Transaction Report

### 6.409 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  
TR106 Order to Trade Ratio Detailed Transaction Report

### 6.410 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  
TR106 Order to Trade Ratio Detailed Transaction Report

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### 6.411 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  
TR106 Order to Trade Ratio Detailed Transaction Report

### 6.412 limOrdrPrc

**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

### 6.413 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  
                                   TR107 Excessive System Usage Detailed Transaction Report

#### **6.414   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  
                                   TR106 Order to Trade Ratio Detailed Transaction Report

#### **6.415   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  
                                   TR106 Order to Trade Ratio Detailed Transaction Report

#### **6.416   liqClass**

Description                   This field displays the liquidity class of an equity.

Format                        numeric 1

Where used:                   PM100 Performance Report Equities Designated Sponsor

#### **6.417   liqClassMtd**

Description                   This field displays the liquidity class of an equity month-to-date.

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Format numeric 1

Where used: PM100 Performance Report Equities Designated Sponsor

### 6.418 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  
TE595 Cross and Pre-arranged Trades  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary  
TE810 T7 Daily Trade Confirmation

### 6.419 logNam

**Description** This field indicates the login name of the user.

Format alphanumeric 11

Where used: RD115 User Profile Status

#### **6.420 longValue**

Description 35 alphanumerical characters, containing the long value. The following content will be possible:-National ID maximum 35 alphanumerical characters, which is the national ID for natural persons-LEI 20 alphanumerical 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

#### **6.421 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

#### **6.422 lstExchPrc**

Description This field contains the last valid price.

Format numeric signed 11, 5

Where used: TD930 Daily Trade Statistics

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### **6.423 IstSetlmtPrc\_1**

Description This field contains the last settlement price.

Format numeric 11, 5

Where used: TE930 T7 Daily Trade Statistics

### **6.424 IstTrdPrc**

Description This field contains the last trade price.

Format numeric signed 11, 5

Where used: TE930 T7 Daily Trade Statistics

### **6.425 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

### **6.426 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

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### 6.427 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.
Format	numeric 10
Where used:	RD230 Marketwide SMP ID Maintenance RD235 Marketwide SMP ID Status TC540 Daily Order Maintenance TC550 Open Order Detail TC812 T7 Daily Prevented Self-Matches TE540 Daily Order Maintenance TE550 Open Order Detail TE595 Cross and Pre-arranged Trades TE812 Daily Prevented Self-Matches

### 6.428 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

### 6.429 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
7	CLIP_MATCH	CLIP Match with client order as incoming
8	CONTINUOUS_AUCTION	Continuous auction match events

Where used: TC540 Daily Order Maintenance

### 6.430 maxCalSprdQty

Description This field contains the maximum allowed future spread quantity for a trader in a given product.

Format numeric 13, 4

Where used: RD215 Clearing Member Defined TSL Status

### 6.431 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

### 6.432 maxCalSprdQtyCon

Description This field contains the maximum TSL consumptions for calendar spreads for a given TSL product group for a business unit for the current business day expressed in percent.

Format numeric 5

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Where used: RD215 Clearing Member Defined TSL Status

### 6.433 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

### 6.434 maxCalSprdQtyETSLCon

Description This field contains the maximum exceptional TSL consumption for calendar spread for a given product and user for the current business day expressed in percent.

Format numeric 5

Where used: RD225 Trading Member Defined TSL Status

### 6.435 maxCalSprdQtyETSLConperUsrGrp

Description This field contains the maximum exceptional TSL consumption for calendar spread for a given product and user group for the current business day expressed in percent.

Format numeric 5

Where used: RD225 Trading Member Defined TSL Status

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### 6.436 maxCalSprdQtyETSLperUsrGrp

Description This field contains the maximum exceptional TSL quantity for calendar spreads for a given product and user group.

Format numeric 13, 4

Where used: RD225 Trading Member Defined TSL Status

### 6.437 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

### 6.438 maxCalSprdQtySTSLCon

Description This field contains the maximum standard TSL consumption for calendar spreads for a given TSL product group and user for the current business day expressed in percent.

Format numeric 5

Where used: RD225 Trading Member Defined TSL Status

### 6.439 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

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Where used: RD225 Trading Member Defined TSL Status

#### **6.440 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

#### **6.441 maxOrderQtyETSLCon**

Description This field contains the maximum exceptional TSL consumption for on-exchange regular orders for a given product and user for the current business day expressed in percent.

Format numeric 5

Where used: RD225 Trading Member Defined TSL Status

#### **6.442 maxOrderQtyETSLConperUsrGrp**

Description This field contains the maximum exceptional TSL consumption for on-exchange regular orders for a given product and user group for the current business day expressed in percent.

Format numeric 5

Where used: RD225 Trading Member Defined TSL Status

#### **6.443 maxOrderQtyETSLperUsrGrp**

Description This field contains the maximum exceptional TSL quantity for on-exchange regular orders for a given product and user group.

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Format numeric 13, 4

Where used: RD225 Trading Member Defined TSL Status

#### **6.444 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

#### **6.445 maxOrderQtySTSLCon**

Description This field contains the maximum standard TSL consumption for on-exchange regular orders for a given TSL product group and user for the current business day expressed in percent.

Format numeric 5

Where used: RD225 Trading Member Defined TSL Status

#### **6.446 maxOrderValue**

Description This field define limit per order per user.

Format numeric signed 18, 8

Where used: RD115 User Profile Status

#### **6.447 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  
RD215 Clearing Member Defined TSL Status

#### **6.448 maxOrdrQtyCon**

Description This field contains the maximum TSL consumption for on-exchange regular orders for a given TSL product group for a business unit for the current business day expressed in percent.

Format numeric 5

Where used: RD215 Clearing Member Defined TSL Status

#### **6.449 maxPriceDeviation**

Description This field defines the maximum allowed deviation between the TES trade price and the last traded order book price.

Format numeric 12, 5

Where used: RD185 Auto Approval Rule Status

#### **6.450 maxPriceDeviationUnit**

Description This field defines whether the value in maxPriceDeviation is quoted as absolute or percentage value with respect to the last traded order book price.

Format alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	A	Absolute
2	P	Percentage

Where used: RD185 Auto Approval Rule Status

#### **6.451 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

#### **6.452 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

#### **6.453 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



#### **6.454 maxRatioNo**

Description This field contain the defined maximum ratio of the instrument group of the respective ISIN.

Format numeric 9

Where used: TR101 MiFID II OTR Report

#### **6.455 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

#### **6.456 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

#### **6.457 maxRatioSingleMtd**

Description This field contains the maximum value per product of the daily report defined as noTransactionsMTD/noSecMTD.

Format numeric 6, 2

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Where used: TR902 Daily Order and Quote Transactions

### **6.458 maxRatioVol**

Description This field contains the defined maximum ratio of the instrument group of the respective ISIN.

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

### **6.459 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

### **6.460 maxSpreadSMCIncrement**

Description Maximum Spread SMC Increment.

Format numeric 24

Where used: TR105 Minimum Quotation Requirement

### **6.461 maxTESQty**

Description This field indicates the maximum amount in the product currency that the member can trade while entering an off-book transaction.

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Format                    numeric 13, 4

Where used:             RD215 Clearing Member Defined TSL Status

#### **6.462    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

#### **6.463    maxTESQtyCon**

Description             This field contains the maximum TSL consumption for TES trades for a given TSL product group for a business unit for the current business day expressed in percent.

Format                    numeric 5

Where used:             RD215 Clearing Member Defined TSL Status

#### **6.464    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

### **6.465 maxTESQtyETSLCon**

Description This field contains the maximum exceptional TSL consumption for TES trades for a given product and user for the current business day expressed in percent.

Format numeric 5

Where used: RD225 Trading Member Defined TSL Status

### **6.466 maxTESQtyETSLConperUsrGrp**

Description This field contains the maximum exceptional TSL consumption for TES trades for a given product and user group for the current business day expressed in percent.

Format numeric 5

Where used: RD225 Trading Member Defined TSL Status

### **6.467 maxTESQtyETSLperUsrGrp**

Description This field contains the maximum exceptional TSL quantity for TES trades for a given product and user group.

Format numeric 13, 4

Where used: RD225 Trading Member Defined TSL Status

### **6.468 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

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Where used: RD225 Trading Member Defined TSL Status

#### 6.469 maxTESQtySTSLCon

Description This field contains the maximum standard TSL consumption for TES trades for a given TSL product group and user for the current business day expressed in percent.

Format numeric 5

Where used: RD225 Trading Member Defined TSL Status

#### 6.470 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

#### 6.471 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

#### 6.472 membCcpClgIdCod

Description This field indicates the CCP clearing member ID.

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Format                      alphanumeric 5

Where used:                TC810 T7 Daily Trade Confirmation

### 6.473    **membClgIdCod**

Description                This field indicates the general clearing member or direct clearing member.

Format                      alphanumeric 5

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

### 6.474    **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

### 6.475 **membExchIdCod**

Description This field contains the exchange member.

Format alphanumeric 5

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

### 6.476 **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

#### **6.477 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

#### **6.478 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

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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  
CB442 DBDX Fee Per Executed Order  
CB480 DBDX Monthly Fee and Rebate 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  
PM700 Xetra Retail Liquidity Provider  
PM710 Xetra Retail Member Organization  
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  
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  
RD230 Marketwide SMP ID Maintenance  
RD235 Marketwide SMP ID 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

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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  
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  
TE550 Open Order Detail  
TE590 CLIP Trading Indication  
TE595 Cross and Pre-arranged Trades  
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  
TR106 Order to Trade Ratio Detailed Transaction Report  
TR107 Excessive System Usage Detailed Transaction 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  
TT138 Pre-trade Risk Control for Cash

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## 6.479 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
- CB442 DBDX Fee Per Executed Order
- CB480 DBDX Monthly Fee and Rebate 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
- PM700 Xetra Retail Liquidity Provider
- PM710 Xetra Retail Member Organization
- 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
- 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  
RD230 Marketwide SMP ID Maintenance  
RD235 Marketwide SMP ID 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  
TE550 Open Order Detail  
TE590 CLIP Trading Indication  
TE595 Cross and Pre-arranged Trades  
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

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TR104 Eurex Daily ESU Parameter  
 TR106 Order to Trade Ratio Detailed Transaction Report  
 TR107 Excessive System Usage Detailed Transaction 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  
 TT138 Pre-trade Risk Control for Cash

#### 6.480 **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

#### 6.481 **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

#### 6.482 **membYtdServFeeAmnt**

Description This field contains the member yield service fee amount.

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Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary  
CB253 Specialist Service Fee XFS Overall Summary

### 6.483 minimumSmcDuration

Description This field indicates the minimum duration of SMC per product and month.

Format TimeFormat

Where used: TD954 Stressed Market Conditions

### 6.484 minimumSmcDurationFulflnd

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

### 6.485 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  
TR106 Order to Trade Ratio Detailed Transaction Report

### **6.486 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  
TR106 Order to Trade Ratio Detailed Transaction Report

### **6.487 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

### **6.488 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

### **6.489 minQuoteSize**

**Description** Minimum quote size to be compared with the order quantity of the respective quote leg.

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Format                      numeric 15

Where used:                TR105 Minimum Quotation Requirement

#### **6.490    minQuoteSizeSMC**

Description                Minimum quote size SMC.

Format                      numeric 15

Where used:                TR105 Minimum Quotation Requirement

#### **6.491    mktGrpNam**

Description                This field contains the market group name. This could either be a product assignment group or and an entire market.

Format                      alphanumeric 8

Where used:                CB062 Designated Sponsor Refund  
CB068 Transaction Overview  
CB162 Monthly Specialist Refund  
RD110 User Profile Maintenance  
RD115 User Profile Status  
RD185 Auto Approval Rule Status  
TL001 System Transaction Overview  
TT133 Trading Risk Events

#### **6.492    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



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Where used: TE545 Daily TES Maintenance  
TE810 T7 Daily Trade Confirmation

### 6.493 **mktWideMatchInstCrossIdExpDat**

Description This field provides the expiration date of the Marketwide SMP ID, default is 31.12.9999.

Format DateFormat

Where used: RD235 Marketwide SMP ID Status  
TE540 Daily Order Maintenance  
TE550 Open Order Detail

### 6.494 **mktWideMatchInstCrossIdLastModDate**

Description This field provides the date stating Last modified Market wide SMP ID.

Format DateFormat

Where used: RD235 Marketwide SMP ID Status

### 6.495 **mktWideMatchInstCrossIdSts**

Description This field represents the status of the Marketwide SMP ID.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	Pending Active	Marketwide SMP ID is pending for activation.
2	Active	Marketwide SMP ID is active.

Where used: RD235 Marketwide SMP ID Status

### 6.496 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  
TR107 Excessive System Usage Detailed Transaction Report

### 6.497 mmPackCod

Description This field contains the Market Maker Package on that trading day if applicable (depends on the product).

Format alphanumeric 5

Where used: TR100 Order to Trade Ratio Report  
TR102 Excessive System Usage Report  
TR106 Order to Trade Ratio Detailed Transaction Report  
TR107 Excessive System Usage Detailed Transaction Report

### 6.498 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

### 6.499 mmpDelta

Description This field contains the market maker protection delta.

Format numeric 14, 4

Where used: TT132 Market Maker Protection

### 6.500 mmpPercent

Description This field contains the market maker protection percent.

Format numeric 10

Where used: TT132 Market Maker Protection

### 6.501 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

### **6.502 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  
TR106 Order to Trade Ratio Detailed Transaction Report  
TR107 Excessive System Usage Detailed Transaction Report

### **6.503 mmpTimeWindow**

Description This field contains the market maker protection time window.

Format numeric 10

Where used: TT132 Market Maker Protection

### **6.504 mmpVega**

Description This field contains the market maker protection vega.

Format numeric 14, 4

Where used: TT132 Market Maker Protection

### **6.505 mmpVolume**

Description This field contains the market maker protection volume.

Format numeric 14, 4

Where used: TT132 Market Maker Protection

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### **6.506 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  
TR106 Order to Trade Ratio Detailed Transaction Report  
TR107 Excessive System Usage Detailed Transaction Report

### **6.507 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

### **6.508 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

### **6.509 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

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Where used: TR100 Order to Trade Ratio Report  
TR103 Eurex Daily OTR Parameter  
TR106 Order to Trade Ratio Detailed Transaction Report

### **6.510 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  
TR106 Order to Trade Ratio Detailed Transaction Report

### **6.511 mrtyDat**

Description This field contains the maturity date of the traded bond.

Format DateFormat

Where used: TE545 Daily TES Maintenance

### **6.512 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

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### **6.513 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

### **6.514 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

### **6.515 mtdTesVol**

Description This field contains the monthly TES contract volume in the current month.

Format numeric 13, 4

Where used: TE930 T7 Daily Trade Statistics

### **6.516 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

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### 6.517 mthPackReqEqt

**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

### 6.518 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

### 6.519 mthReqCovTim

**Description** This field indicates the sum of the required time to be covered by good quotes and is equal to *sumReqTim*.

**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



### 6.520 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

### 6.521 mthReqViol

**Description** This field contains the number of maximum tolerated days with violation and is equal to *nbrTolViolDays*.

**Format** numeric 5

**Where used:** TD956 Basis Building Block Liquidity Provider  
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning

### 6.522 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

### 6.523 nationalIDCountryCode

**Description** This field states the country code of the NationalID submitted by the member.

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Format	alphanumeric 2
Where used:	TR161 Identifier Mapping Status TR167 Non-Uniqueness Identifier TR168 Non-Consistency Identifier

### 6.524 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

### 6.525 nbrEqtOptToBeQuot

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
Where used:	TD955 Building Block Liquidity Provider Measurement TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning

### 6.526 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

### **6.527 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

### **6.528 nbrOfAllRRLP**

Description This field displays the number of all RRLPs in one instrument on this trading day.

Format numeric 13

Where used: PM700 Xetra Retail Liquidity Provider

### **6.529 nbrOfRetailOrdersAllRRLP**

Description This field displays the number of RRLP orders of all RRLPs in one instrument on this trading day.

Format numeric 13

Where used: PM700 Xetra Retail Liquidity Provider

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### **6.530   nbrOfRetailOrdersAllRLPMtd**

Description                   This field displays the number of RLP orders of all RLPs in one instrument month-to-date.

Format                        numeric 13

Where used:                 PM700 Xetra Retail Liquidity Provider

### **6.531   nbrOfRetailQuotesAllRLP**

Description                   This field displays the number of RLP quotes of all RLPs in one instrument on this trading day.

Format                        numeric 13

Where used:                 PM700 Xetra Retail Liquidity Provider

### **6.532   nbrOfRetailQuotesAllRLPMtd**

Description                   This field displays the number of RLP quotes of all RLPs in one instrument month-to-date.

Format                        numeric 13

Where used:                 PM700 Xetra Retail Liquidity Provider

### **6.533   nbrOfRetailTradesAllRLP**

Description                   This field displays the number of trades from RLP quotes and RLP orders of all RLPs in one instrument on this trading day.

Format                        numeric 13

Where used:                 PM700 Xetra Retail Liquidity Provider

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**6.534 nbrOfRetailTradesAllRLPMtd**

Description This field displays the number of trades from RLP quotes and RLP orders of all RLPs in one instrument month-to-date.

Format numeric 13

Where used: PM700 Xetra Retail Liquidity Provider

**6.535 nbrTolViolDays**

Description This field contains the number of maximum tolerated days with violation in the market maker program.

Format numeric 5

Where used: TD956 Basis Building Block Liquidity Provider  
TD957 Package Building Block Liquidity Provider Measurement and  
Advanced Designated Liquidity Provisioning

**6.536 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

**6.537 newFuturePrc**

Description This field contains the calculated new future price based on the new reference price.

Format numeric signed 11, 5

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Where used: TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### 6.538 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

### 6.539 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

### 6.540 nextBusDate

Description This field indicates the next business date of the product.

Format DateFormat

Where used: TA115 Total Return Futures Parameters

### 6.541 nextTradDat

Description This field indicates the next trading date of the product.

Format DateFormat

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Where used: TA114 Variance Futures Parameter

### 6.542 noFillReason

Description This field provides the reason why the quote was not chosen for the deal.

Format alphanumeric 1

<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

### 6.543 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

### 6.544 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

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Where used: TC600 Xetra EnLight Maintenance  
TE600 Eurex EnLight Maintenance

#### **6.545 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

Where used: TD983 Regulatory Market Making MTD

#### **6.546 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

#### **6.547 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



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### 6.548 noSecMtd

**Description** This field contains the month-to-date number of seconds an ISIN/currency combination (for Cash Markets) or Product (for Derivatives Markets) 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

### 6.549 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

### 6.550 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

### 6.551 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 sent to the exchange.

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Format numeric 10

Where used: TR901 MiFID II Message Rate Report  
TR902 Daily Order and Quote Transactions

### 6.552 noTransactionsMtdIsin

Description This field sums up noTransactionMtd over all participants/members of an investment firm in an ISIN/currency combination.

Format numeric 11

Where used: TR901 MiFID II Message Rate Report

### 6.553 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

### 6.554 numAUMtd

Description This field displays the number of regular auctions (opening, intraday, and closing auctions) in one instrument month-to-date..

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

### 6.555 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

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

### 6.556 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

### 6.557 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

### **6.558 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

### **6.559 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

### **6.560 numbOfTa**

Description This field displays the number of transactions on the respective day.

Format numeric 9

Where used: TL001 System Transaction Overview

### **6.561 numbOfTr**

Description This field displays the number of trades on the respective day.

Format numeric 9

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Where used: TL001 System Transaction Overview

### 6.562 numInstrumentsRequired

Description Number of Instruments required.

Format numeric 12

Where used: TR105 Minimum Quotation Requirement

### 6.563 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

### 6.564 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

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**6.565 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  
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

**6.566 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

**6.567 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

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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

### 6.568 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

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

### 6.569 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

### 6.570 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.

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Format numeric 13

Where used: PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker

### 6.571 numTradesMMTtd

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: PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker

### 6.572 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

### 6.573 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



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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

### 6.574 numTradesSMC

Description This field shows the total number of trades during stressed market conditions 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

### 6.575 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

### 6.576 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

### 6.577 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

**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

### 6.578 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  
 PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
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### 6.579 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.

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Format numeric 13

Where used: PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker

### 6.580 numUnitsMMtd

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: PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker

### 6.581 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

### 6.582 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

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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

### 6.583 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

Where used: PM010 Performance Report Equities Regulated Market Maker  
PM020 Performance Report ETFs & ETPs Regulated Market Maker

### 6.584 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

### 6.585 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

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### 6.586 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  
 PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.587 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

### 6.588 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

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### 6.589 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

### 6.590 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

### 6.591 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

### 6.592 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.
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Format                      TimeFormat

Where used:                TT136 Pre-trade Risk Control

### **6.593    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.

Format                      numeric 3

Where used:                TT136 Pre-trade Risk Control

### **6.594    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

### **6.595    offerPrc**

Description                This field contains the indicative Offer Price provided by the requester.

Format                      numeric signed 11, 5

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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

### **6.596 offerQty**

Description This field contains the Top of Book Offer Quantity.

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

### **6.597 omv**

Description This field contains the order market value.

Format numeric signed 15, 3

Where used: CB162 Monthly Specialist Refund

### **6.598 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

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### 6.599 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

### 6.600 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

### 6.601 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

### 6.602 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.
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Format numeric 3

Where used: TT136 Pre-trade Risk Control

### **6.603 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.

Format TimeFormat

Where used: TT136 Pre-trade Risk Control

### **6.604 openBuyOrders**

Description This field indicates total number of open buy orders.

Format numeric 9

Where used: TC550 Open Order Detail  
TE550 Open Order Detail

### **6.605 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

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### **6.606 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

### **6.607 openSellOrders**

Description This field indicates total number of open sell orders.

Format numeric 9

Where used: TC550 Open Order Detail  
TE550 Open Order Detail

### **6.608 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

### **6.609 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

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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 TE595 Cross and Pre-arranged Trades TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary TE810 T7 Daily Trade Confirmation
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### 6.610 **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

### 6.611 **opnPrc**

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

### 6.612 **optionalResponse**

Description	This field indicates whether the response is optional (YES) or mandatory (NO). To accommodate potential imprecision in strike price window determination, requests for quotes will be considered valid if the option legs in strategy instruments are positioned just one strike below or above the designated strike price window.
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Format                      alphanumeric 3

Where used:                TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance

### 6.613    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

### 6.614    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

### 6.615    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

### 6.616    orderedVol

Description                Total volume of orders and quotes per product per member.

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Format numeric 17, 4

Where used: TR100 Order to Trade Ratio Report  
TR106 Order to Trade Ratio Detailed Transaction Report

### 6.617 orderedVolPercentage

Description This field provides percentage of the Ordered Volume of the respective session/user (defined as the respective ordered volume divided by the total ordered volume of the respective member firm in the respective product on the respective day). The number is shown in percentage points.

Format numeric 8, 4

Where used: TR106 Order to Trade Ratio Detailed Transaction Report

### 6.618 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  
TR106 Order to Trade Ratio Detailed Transaction Report

### 6.619 ordersCntPercentage

Description This field provides percentage of the Orders Count of the respective session/user (defined as the respective Orders Count divided by the total Orders Count of the respective member firm in the respective product on the respective day). The number is shown in percentage points.

Format numeric 8, 4

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Where used: TR106 Order to Trade Ratio Detailed Transaction Report

## 6.620 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  
 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  
 CB442 DBDX Fee Per Executed Order  
 TR106 Order to Trade Ratio Detailed Transaction Report

## 6.621 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  
 TE595 Cross and Pre-arranged Trades  
 TE600 Eurex EnLight Maintenance  
 TE610 Eurex EnLight Best Execution Summary

### **6.622   ordrMktVal**

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

### **6.623   ordrNo**

Description	This field indicates the order identification number assigned to an order by the exchange.
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 CB442 DBDX Fee Per Executed Order

### **6.624   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

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**6.625 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

**6.626 ordrQty1**

Description This field contains the number of orders.

Format numeric 13

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

**6.627 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

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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

### 6.628 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

Where used:

- RD185 Auto Approval Rule Status
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE590 CLIP Trading Indication
- TE595 Cross and Pre-arranged Trades
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary

### 6.629 otrMktGrp

Description This field displays market group of the OTR concept.

Format alphanumeric 30

Where used: TR101 MiFID II OTR Report

### 6.630 otrNo

Description This field provides the value of the OTR based on numbers.

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Format numeric 15, 4

Where used: TR100 Order to Trade Ratio Report  
TR106 Order to Trade Ratio Detailed Transaction Report

### 6.631 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  
TR106 Order to Trade Ratio Detailed Transaction Report

### 6.632 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

### 6.633 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

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## 6.634 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
- CB442 DBDX Fee Per Executed Order
- CB480 DBDX Monthly Fee and Rebate 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
- PM700 Xetra Retail Liquidity Provider
- PM710 Xetra Retail Member Organization
- 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
- 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  
RD230 Marketwide SMP ID Maintenance  
RD235 Marketwide SMP ID 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  
TE550 Open Order Detail  
TE590 CLIP Trading Indication  
TE595 Cross and Pre-arranged Trades  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary  
TE810 T7 Daily Trade Confirmation  
TE812 Daily Prevented Self-Matches  
TR100 Order to Trade Ratio Report  
TR101 MiFID II OTR Report  
TR102 Excessive System Usage Report  
TR106 Order to Trade Ratio Detailed Transaction Report  
TR107 Excessive System Usage Detailed Transaction 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

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TT133 Trading Risk Events  
TT135 Risk Event Report  
TT136 Pre-trade Risk Control  
TT138 Pre-trade Risk Control for Cash

### 6.635 **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

### 6.636 **participRateAUMtd**

Description This field displays the participation rate in all regular auctions (opening, intraday, and closing auctions) in one instrument month-to-date. Each business day has equal weight, therefore the Mtd participation rate is calculated as the average of daily coverages.

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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### 6.637 **participRateCT2sided**

**Description** This field displays the participation rate of this RLP with Bid and Ask in continuous trading without auctions or volatility interruptions in one instrument on this trading day.

**Format** numeric 5, 2

**Where used:** PM700 Xetra Retail Liquidity Provider

### 6.638 **participRateCT2sidedMtd**

**Description** This field displays the participation rate of this RLP with Bid and Ask in continuous trading without auctions or volatility interruptions in one instrument month-to-date. Each business day has equal weight, therefore calculated as the average of daily coverages.

**Format** numeric 5, 2

**Where used:** PM700 Xetra Retail Liquidity Provider

### 6.639 **participRateCTAskOnly**

**Description** This field displays the participation rate of this RLP with Ask only in continuous trading without auctions or volatility interruptions in one instrument on this trading day.

**Format** numeric 5, 2

**Where used:** PM700 Xetra Retail Liquidity Provider

### 6.640 **participRateCTAskOnlyMtd**

**Description** This field displays the participation rate of this RLP with Ask only in continuous trading without auctions or volatility interruptions in one instrument month-to-date. Each business day has equal weight, therefore calculated as the average of daily coverages.

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Format numeric 5, 2

Where used: PM700 Xetra Retail Liquidity Provider

### 6.641 **participRateCTBidOnly**

Description This field displays the participation rate of this RLP with Bid only in continuous trading without auctions or volatility interruptions in one instrument on this trading day.

Format numeric 5, 2

Where used: PM700 Xetra Retail Liquidity Provider

### 6.642 **participRateCTBidOnlyMtd**

Description This field displays the participation rate of this RLP with Bid only in continuous trading without auctions or volatility interruptions in one instrument month-to-date. Each business day has equal weight, therefore calculated as the average of daily coverages.

Format numeric 5, 2

Where used: PM700 Xetra Retail Liquidity Provider

### 6.643 **participRateOA**

Description This field displays the participation rate in the opening auction in one instrument on this trading day.

Format numeric 5, 2



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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

#### 6.644 **participRateOAMtd**

Description This field displays the participation rate in all opening auctions in one instrument month-to-date. Each business day has equal weight, therefore the Mtd participation rate is calculated as the average of daily coverages.

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

#### 6.645 **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

#### 6.646 **participRateVolaMtd**

Description This field displays the participation rate in volatility interruptions in one instrument month-to-date. Each business day has equal weight, therefore the Mtd participation rate is calculated as the average of daily coverages.

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

## 6.647 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  
 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  
 CB442 DBDX Fee Per Executed Order  
 CB480 DBDX Monthly Fee and Rebate 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  
PM700 Xetra Retail Liquidity Provider  
PM710 Xetra Retail Member Organization  
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  
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  
RD230 Marketwide SMP ID Maintenance  
RD235 Marketwide SMP ID 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  
TE550 Open Order Detail  
TE590 CLIP Trading Indication  
TE595 Cross and Pre-arranged Trades  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary  
TE810 T7 Daily Trade Confirmation  
TE812 Daily Prevented Self-Matches  
TR100 Order to Trade Ratio Report  
TR101 MiFID II OTR Report  
TR102 Excessive System Usage Report  
TR106 Order to Trade Ratio Detailed Transaction Report  
TR107 Excessive System Usage Detailed Transaction Report

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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  
 TT138 Pre-trade Risk Control for Cash

#### 6.648 partSubGrpCod

Description This field identifies the subgroup of the user.  
 Format alphanumeric 3  
 Where used: TD965 Specialist State Change

#### 6.649 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

#### 6.650 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.

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Format numeric 17, 2

Where used: PM100 Performance Report Equities Designated Sponsor

### 6.651 **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

### 6.652 **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

Where used: PM100 Performance Report Equities Designated Sponsor

### 6.653 **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

**6.654 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

**6.655 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

**6.656 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

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### 6.657 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

### 6.658 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>	
N	N	None	
E	E	Exclusion,partial	
X	X	Exclusion,whole day	
B	B	Best Case	

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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### 6.659 prc

Description	This field contains the Price of the quote side.
Format	numeric signed 11, 5

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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

### 6.660 prefSettlAcct

Description This field contains the preferred settlement account.

Format alphanumeric 35

Where used: RD115 User Profile Status

### 6.661 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

### 6.662 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



### **6.663 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

### **6.664 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

### **6.665 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

### **6.666 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

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### 6.667 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

### 6.668 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

### 6.669 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

<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

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### 6.670 primaryContract

Description	This field is a binary indicator set to YES for instruments with a regular expiration pattern (ContractCycleType) "monthly", "quarterly", "semi-annually", "annually" and NO for instruments with a regular expiration pattern "daily" and "weekly".
Format	alphanumeric 3
Where used:	TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance

### 6.671 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

### 6.672 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

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### 6.673 prodBusDate

Description	This field represents the Business Date on which the following TRF Product Parameters apply.
Format	DateFormat
Where used:	TA115 Total Return Futures Parameters

### 6.674 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 TR106 Order to Trade Ratio Detailed Transaction Report

### 6.675 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 TR106 Order to Trade Ratio Detailed Transaction Report

### 6.676 prodManual

Description This field indicates when some manual entries overwrite the variance futures product 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

### 6.677 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

### 6.678 prodTradDat

Description This field indicates the trading date of the variance futures product parameters.

Format DateFormat

Where used: TA114 Variance Futures Parameter

## 6.679 prodTypId

**Description** This field indicates the product type ID, which is the combination of product line and product type code.

**Format** alphanumeric 4

<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
FIPS		Futures Inter-Product Spread
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  
 TR106 Order to Trade Ratio Detailed Transaction Report

## 6.680 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  
CB260 Specialist Service Fee Statement  
CB263 Specialist Service Fee XFS Statement  
CB442 DBDX Fee Per Executed Order  
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  
PM700 Xetra Retail Liquidity Provider  
PM710 Xetra Retail Member Organization  
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  
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  
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

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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  
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  
TE550 Open Order Detail  
TE590 CLIP Trading Indication  
TE595 Cross and Pre-arranged Trades  
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  
TR106 Order to Trade Ratio Detailed Transaction Report  
TR107 Excessive System Usage Detailed Transaction Report  
TR902 Daily Order and Quote Transactions  
TT132 Market Maker Protection  
TT136 Pre-trade Risk Control  
TT138 Pre-trade Risk Control for Cash

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### 6.681 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

### 6.682 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

### 6.683 prvUpdDat

Description	This field contains the date of the previous update.
Format	DateFormat
Where used:	RD110 User Profile 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 RD230 Marketwide SMP ID Maintenance

### 6.684 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  
TT138 Pre-trade Risk Control for Cash

### 6.685 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  
TT138 Pre-trade Risk Control for Cash

### 6.686 ptrScope

**Description** Distinguishes between on-book trading and off-book trading.

**Format** alphanumeric 1

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<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

### 6.687 ptrUserGroup

Description The PTR user group, for which a Pre-Trade Risk limit has been set.

Format alphanumeric 3

Where used: TT136 Pre-trade Risk Control  
TT138 Pre-trade Risk Control for Cash

### 6.688 publicInformation

Description This field provides the Additional Information on the beneficiary Owner to differentiate in case the Beneficiary owner is non-unique.

Format alphanumeric 40

Where used: RD235 Marketwide SMP ID Status

### 6.689 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

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Where used: TE590 CLIP Trading Indication  
TE595 Cross and Pre-arranged Trades

### 6.690 **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  
TE595 Cross and Pre-arranged Trades

### 6.691 **publishSide**

Description This field indicates whether the agreed client side 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 client side is disclosed
0	N	The agreed client side is not disclosed

Where used: TE590 CLIP Trading Indication

### 6.692 **pullInTime**

Description This field shall be required to capture the Pull-In time of Xetra and Eurex EnLight quote.

Format TimeFormat18

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Where used: TC600 Xetra EnLight Maintenance  
TE600 Eurex EnLight Maintenance

### 6.693 qrsQuoteId

Description This field represents the Quote Id for Quote Request Solution.

Format numeric 8

Where used: TC540 Daily Order Maintenance

### 6.694 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

### 6.695 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

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### 6.696 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

### 6.697 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

### 6.698 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

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### 6.699 **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

### 6.700 **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

### 6.701 **quoteAvailTimePercentageMtd**

Description	This fields displays the month-to-date quote availability time in percentage.
Format	numeric 5, 2
Where used:	PM910 ITM Issuer Fulfillment Aggregated PM920 ITM Issuer Fulfillment Instrument Level

### 6.702 **quoteFreeText1**

Description	This field contains the free text provided by the requester to the respondent as part of the quote.
Format	alphanumeric 132

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Where used: TE600 Eurex EnLight Maintenance

### 6.703 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

### 6.704 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  
TR106 Order to Trade Ratio Detailed Transaction Report  
TR107 Excessive System Usage Detailed Transaction Report

### 6.705 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  
TR106 Order to Trade Ratio Detailed Transaction Report



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### 6.706 quoteWeightingCoeff

Description	This field contains the Quote Weighting Coefficient , which will be a weight assigned to options quotes in the context of the Pre-Trade Risk Limits functionality.
Format	numeric 5, 4
Where used:	TT136 Pre-trade Risk Control

### 6.707 quotingFrequency

Description	This field indicates the chosen quoting frequency for Xetra EnLight quotes that also governs the Xetra EnLight quote information distribution.	
Format	alphanumeric 1	
<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	HF	High frequency Xetra EnLight quotes.
1	LF	Low frequency Xetra EnLight quotes.
Where used:	TC600 Xetra EnLight Maintenance	

### 6.708 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

### 6.709 randHighQty

Description	This field contains the random high quantity for iceberg order.
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Format numeric 13, 4

Where used: TC540 Daily Order Maintenance  
TC550 Open Order Detail

### **6.710 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

### **6.711 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

### **6.712 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

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### 6.713 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

### 6.714 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).

**Format** numeric 6, 2

**Where used:** TR901 MiFID II Message Rate Report  
TR902 Daily Order and Quote Transactions

### 6.715 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

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### 6.716 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

### 6.717 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

**Where used:** TR901 MiFID II Message Rate Report  
TR902 Daily Order and Quote Transactions

### 6.718 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

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### **6.719 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

### **6.720 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

### **6.721 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
31	OutVolaBnd	PRC OUTSIDE VOLA BOUNDARY
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

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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

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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	RPrUp	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
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

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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	CMLvNCMLimBr	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	GenCLIPTolOrd	CLIP GENERATE TOLERABLE ORDER
249	CLIPCnclAftMtch	CLIP CANCELLED AFTER MATCH
250	QRSRepReq	QRS RFQ REPLY REQUEST
251	CLIPcrossorderTime	CLIP CROSS ORDER TIME EXPIRED
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  
 TE595 Cross and Pre-arranged Trades

## 6.722 rebPrc

Description This field contains the rebate in percent.

Format numeric 8, 4

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Where used: CB080 Monthly Fee and Rebate Statement  
CB480 DBDX Monthly Fee and Rebate Statement

### 6.723 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

### 6.724 refFeeAmnt

Description This field contains the refund fee amount.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

### 6.725 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

### 6.726 registerSmart

Description This field indicates whether the user is enrolled for the Smart functionality.

Format alphanumeric 1

<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

### 6.727 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
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE590 CLIP Trading Indication
- TE595 Cross and Pre-arranged Trades
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary

## 6.728 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

## 6.729 relationship

Description This flag represents the relationship between Business Unit and Marketwide SMP ID.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	Owned	Business Unit is owner of Marketwide SMP ID.
2	Registered	Business Unit registered for Marketwide SMP ID.

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Where used: RD230 Marketwide SMP ID Maintenance  
RD235 Marketwide SMP ID Status

### 6.730 repPerFromDat

Description This field contains reporting period from date, which is the first 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

### 6.731 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

### 6.732 reqMinutes

Description Required minutes per instrument.

Format numeric 12

Where used: TR105 Minimum Quotation Requirement

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### 6.733 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

### 6.734 reqQty

Description This field indicates the request quantity.

Format numeric 13, 4

Where used: TC230 Cross and Quote Requests  
TE535 Cross and Quote Requests

### 6.735 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

### 6.736 reqTime

Description This field contains the request time.



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Format TimeFormat18

Where used: TC230 Cross and Quote Requests  
TE535 Cross and Quote Requests

### 6.737 reqType

Description This field contains the type or request. Valid Values are RFC for cross request and RFQ for quote request.

Format alphanumeric 3

<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

### 6.738 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

### 6.739 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

#### 6.740 requesterOwnerUser

Description This field contains 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

#### 6.741 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

#### 6.742 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

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Where used: TR105 Minimum Quotation Requirement

### 6.743 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

Where used: TD954 Stressed Market Conditions

### 6.744 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

### 6.745 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

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### 6.746 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

### 6.747 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

### 6.748 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

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### 6.749 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

### 6.750 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

### 6.751 retVolShar

Description	This field contains the passive RLP Retail Volume Share.
Format	numeric 7, 4
Where used:	CB080 Monthly Fee and Rebate Statement

### 6.752 revAppTime

Description	This field contains the time when the Approve TES Trade request was processed.
Format	TimeFormat18
Where used:	TE545 Daily TES Maintenance

### 6.753 revInitTime

Description This field contains the time when the Reverse TES Trade request was processed.

Format TimeFormat18

Where used: TE545 Daily TES Maintenance

### 6.754 revReason

Description This field contains the reason provided by the Initiating User for reversing.

Format alphanumeric 132

Where used: TE545 Daily TES Maintenance

### 6.755 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

### 6.756 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

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Where used: TA115 Total Return Futures Parameters

### 6.757 riskReduction

Description Commodity Hedging Flag

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	FALSE	False
1	TRUE	True

Where used: RD185 Auto Approval Rule Status  
 TC810 T7 Daily Trade Confirmation  
 TE540 Daily Order Maintenance  
 TE545 Daily TES Maintenance  
 TE550 Open Order Detail  
 TE595 Cross and Pre-arranged Trades  
 TE600 Eurex EnLight Maintenance  
 TE610 Eurex EnLight Best Execution Summary  
 TE810 T7 Daily Trade Confirmation

### 6.758 rlpFeeReb

Description This field contains the RLP rebate.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

### 6.759 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

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Where used: TD983 Regulatory Market Making MTD

### 6.760 rmmFulflnd

Description This field indicates whether the RMM requirement is met MTD.

Format alphanumeric 3

Where used: TD983 Regulatory Market Making MTD

### 6.761 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

### 6.762 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

### 6.763 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
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- CB150 Fee Overall Summary 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
- CB250 Specialist Service Fee Overall Summary
- CB253 Specialist Service Fee XFS Overall Summary
- CB260 Specialist Service Fee Statement
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- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM700 Xetra Retail Liquidity Provider
- PM710 Xetra Retail Member Organization
- 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
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- PM930 ITM Issuer Performance Per Executed Order
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- RD180 Auto Approval Rule Maintenance
- RD185 Auto Approval Rule Status
- RD190 SRQS Respondent Assignment Maintenance
- RD195 SRQS Respondent Assignment Status
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- RD215 Clearing Member Defined TSL Status
- RD220 Trading Member Defined TSL Maintenance

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RD225 Trading Member Defined TSL Status  
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TA114 Variance Futures Parameter  
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TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance  
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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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TD964 MTD Eurex EnLight Performance  
TD965 Specialist State Change  
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TE545 Daily TES Maintenance  
TE546 Daily Basket TES Maintenance  
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 TR101 MiFID II OTR Report  
 TR102 Excessive System Usage Report  
 TR103 Eurex Daily OTR Parameter  
 TR104 Eurex Daily ESU Parameter  
 TR106 Order to Trade Ratio Detailed Transaction Report  
 TR107 Excessive System Usage Detailed Transaction 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  
 TT138 Pre-trade Risk Control for Cash

### 6.764 rptCutOffTime

Description	This field contains the timestamp of the last transaction per product considered for calculating the ordered volume (orderedVol), the orders count (ordersCnt), the traded volume (tradedVol) and trades count (tradesCnt).
Format	TimeFormat
Where used:	TR100 Order to Trade Ratio Report TR106 Order to Trade Ratio Detailed Transaction Report

### 6.765 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
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- CB160 Fee Statement T7 Boerse Frankfurt
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- CB250 Specialist Service Fee Overall Summary
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- RD185 Auto Approval Rule Status
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TR103 Eurex Daily OTR Parameter  
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TR106 Order to Trade Ratio Detailed Transaction Report  
TR107 Excessive System Usage Detailed Transaction Report  
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TR161 Identifier Mapping Status  
TR162 Algo HFT Error  
TR163 Algo HFT Status  
TR166 Identifier Mapping Final Error report  
TR167 Non-Uniqueness Identifier

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TR168 Non-Consistency Identifier  
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 TR902 Daily Order and Quote Transactions  
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 TT133 Trading Risk Events  
 TT135 Risk Event Report  
 TT136 Pre-trade Risk Control  
 TT138 Pre-trade Risk Control for Cash

## 6.766 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
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- CB080 Monthly Fee and Rebate Statement
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TD955 Building Block Liquidity Provider Measurement  
TD956 Basis Building Block Liquidity Provider  
TD957 Package Building Block Liquidity Provider Measurement and  
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TT133 Trading Risk Events  
TT135 Risk Event Report  
TT136 Pre-trade Risk Control  
TT138 Pre-trade Risk Control for Cash

## 6.767 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  
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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

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TE546 Daily Basket TES Maintenance  
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TE550 Open Order Detail  
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TE595 Cross and Pre-arranged Trades  
TE600 Eurex EnLight Maintenance  
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TE810 T7 Daily Trade Confirmation

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## 6.768 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

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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  
PM700 Xetra Retail Liquidity Provider  
PM710 Xetra Retail Member Organization  
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  
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  
RD230 Marketwide SMP ID Maintenance  
RD235 Marketwide SMP ID 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

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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  
TE550 Open Order Detail  
TE590 CLIP Trading Indication  
TE595 Cross and Pre-arranged Trades  
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  
TR106 Order to Trade Ratio Detailed Transaction Report  
TR107 Excessive System Usage Detailed Transaction 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  
TT138 Pre-trade Risk Control for Cash

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## 6.769 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  
 CB442 DBDX Fee Per Executed Order  
 CB480 DBDX Monthly Fee and Rebate 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  
 PM700 Xetra Retail Liquidity Provider  
 PM710 Xetra Retail Member Organization  
 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  
 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  
RD230 Marketwide SMP ID Maintenance  
RD235 Marketwide SMP ID 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  
TE550 Open Order Detail  
TE590 CLIP Trading Indication

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TE595 Cross and Pre-arranged Trades  
 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  
 TR106 Order to Trade Ratio Detailed Transaction Report  
 TR107 Excessive System Usage Detailed Transaction 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  
 TT138 Pre-trade Risk Control for Cash

### 6.770 secuAdminCod

Description This field uniquely identifies the modifying user.

Format alphanumeric 11

Where used:

- RD110 User Profile 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
- RD230 Marketwide SMP ID Maintenance



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### 6.771 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

### 6.772 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

### 6.773 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

### 6.774 secuShtNam

Description	This field contains the security short name.
Format	alphanumeric 30
Where used:	TE545 Daily TES Maintenance

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### 6.775 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

### 6.776 sellLimit

Description	This field contains the sell limit.
Format	numeric 10
Where used:	TT136 Pre-trade Risk Control

### 6.777 sellNotionalLimit

Description	This field states PTRL short limits (price * quantity) defined for a product for on-book trading
Format	numeric signed 18, 8
Where used:	TT138 Pre-trade Risk Control for Cash

### 6.778 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

### **6.779 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

### **6.780 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

### **6.781 servFeeTypCod**

Description This field contains the service fee type code.

Format alphanumeric 3

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

### **6.782 servFeeTypNam**

Description This field contains the service fee type name.

Format alphanumeric 15

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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

### 6.783 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
- TE595 Cross and Pre-arranged Trades
- TR106 Order to Trade Ratio Detailed Transaction Report
- TR107 Excessive System Usage Detailed Transaction Report
- TR160 Identifier Mapping Error
- TR162 Algo HFT Error
- TT132 Market Maker Protection

### 6.784 settlAcct

Description This field contains the settlement account.

Format alphanumeric 35

Where used:

- RD115 User Profile Status
- TC810 T7 Daily Trade Confirmation

### 6.785 settlAmnt

Description (Accumulated) settlement amount of the executed order.

Format numeric 12, 2

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Where used: TC810 T7 Daily Trade Confirmation

### **6.786 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

### **6.787 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

### **6.788 settlCurr**

Description This field contains the settlement currency.

Format alphanumeric 3

Where used: TC810 T7 Daily Trade Confirmation

### **6.789 settlDat**

Description This field contains the settlement date, on which the delivery transaction will be completed.

Format DateFormat

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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

### 6.790 settlementPrc

Description This field indicates the settlement price calculated from the settlement volatility.

Format numeric 11, 5

Where used: TA114 Variance Futures Parameter

### 6.791 settlementVola

Description This field indicates the settlement volatility used to calculate the settlement price.

Format numeric 5, 2

Where used: TA114 Variance Futures Parameter

### 6.792 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

**6.793 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

**6.794 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

**6.795 settlTyp**

Description This field indicates the C7 settlement type.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
C	Cash Settlement	
P	Physical Settlement	

Where used: TA113 Complex and Flexible Instrument Definition

**6.796 shortCodeId**

Description The field contains the numeric short code ID.

Format                      alphanumeric 20

Where used:                TR160 Identifier Mapping Error  
TR161 Identifier Mapping Status  
TR166 Identifier Mapping Final Error report  
TR167 Non-Uniqueness Identifier  
TR168 Non-Consistency Identifier

### **6.797    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

### **6.798    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

### **6.799    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

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Where used: TR166 Identifier Mapping Final Error report

### 6.800 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

### 6.801 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

Where used: TE600 Eurex EnLight Maintenance

### 6.802 showChargeId

Description This flag is set by the requester to show the third-party provider information to the selected 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

### 6.803    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

### 6.804    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

**6.805 showLastNegotiatedPrcQty**

Description This flag set by requester to show the last negotiated price and 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

**6.806 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

**6.807 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

### 6.808 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

### 6.809 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

### 6.810 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

### 6.811 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

### 6.812 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

### 6.813 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

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Where used: TC545 Daily TES Maintenance  
TE545 Daily TES Maintenance  
TE546 Daily Basket TES Maintenance

### 6.814 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

Where used: TC540 Daily Order Maintenance  
TC810 T7 Daily Trade Confirmation  
TE540 Daily Order Maintenance  
TE810 T7 Daily Trade Confirmation

### 6.815 sideRefId

Description Reference ID of a basket as provided by the approving user.

Format alphanumeric 20

Where used: TE546 Daily Basket TES Maintenance

### 6.816 sideStatus

Description This field indicates the approving status of the TES side.

Format alphanumeric 3

<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

### **6.817 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

### **6.818 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

### 6.819 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

### 6.820 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

### 6.821 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.



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

### **6.822    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

### **6.823    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

### 6.824 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

### 6.825 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

### 6.826 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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**6.827 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

**6.828 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

**6.829 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

**6.830 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

### **6.831 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

### **6.832 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

### **6.833 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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### 6.834 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

### 6.835 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

### 6.836 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

### 6.837 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

### 6.838 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

### 6.839 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

### 6.840 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  
TR106 Order to Trade Ratio Detailed Transaction Report  
TR107 Excessive System Usage Detailed Transaction Report

### 6.841 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

### 6.842 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

### 6.843 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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#### 6.844 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

#### 6.845 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

#### 6.846 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

#### 6.847 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

### 6.848 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

### 6.849 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

### 6.850 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

<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

### 6.851 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

### 6.852 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

### 6.853 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

### 6.854 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
4	MW	SMP MarketWide

Where used: RD205 SMP Group Status Report  
TE812 Daily Prevented Self-Matches

### 6.855 splitPosition

Description This field indicates the target instrument counter.

Format numeric 2

Where used: TA116 Decay Split Table

### 6.856 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

### 6.857 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

### 6.858 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

### 6.859 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

### **6.860 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  
TR106 Order to Trade Ratio Detailed Transaction Report  
TR107 Excessive System Usage Detailed Transaction Report

### **6.861 spreadUnit**

Description Spread unit.

Format alphanumeric 10

Where used: TR105 Minimum Quotation Requirement

### **6.862 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

### **6.863 standardVola**

Description This field indicates the standard volatility defined as the squared root of the standard variance

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Format                    numeric 5, 2

Where used:              TA114 Variance Futures Parameter

### 6.864    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

### 6.865    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

### 6.866    stratFloorReached

Description              Strategy monthly floor reached.

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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

### **6.867    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

### **6.868    stratMnthlyFloor**

Description                      Monthly floor for Strategy RFQs.

Format                              numeric 10

Where used:                      TD955 Building Block Liquidity Provider Measurement

### **6.869    stratMnthlyReq**

Description                      Monthly threshold for Strategy Violation Percent.

Format                              numeric 5, 2

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Where used: TD955 Building Block Liquidity Provider Measurement

### 6.870 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

### 6.871 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

### 6.872 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

### 6.873 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

#### **6.874   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

#### **6.875   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

#### **6.876   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

#### **6.877   sumAcctFeeYtdAmnt**

Description                   This field contains the year-to-date fee sum per account.

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Format numeric 15, 2

Where used: CB050 Fee Overall Summary  
CB150 Fee Overall Summary T7 Boerse Frankfurt

### 6.878 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

### 6.879 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

### 6.880 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

### **6.881 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

### **6.882 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

### **6.883 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

### **6.884 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  
                          CB442 DBDX Fee Per Executed Order

### **6.885   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

### **6.886   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

### **6.887   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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### **6.888 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

### **6.889 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

### **6.890 sumAcctTrnFeeAmnt**

Description This field contains the total of Transaction Fee Amount per account.

Format numeric 15, 2

Where used: CB042 Fee Per Executed Order  
CB442 DBDX Fee Per Executed Order

### **6.891 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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### 6.892 **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

### 6.893 **sumAllTrades**

Description	Accumulated number of trades included TES trades.
Format	numeric 11
Where used:	TE910 T7 Daily Trade Activity

### 6.894 **sumAllVolume**

Description	Accumulated traded Volume included TES trades
Format	numeric 15, 4
Where used:	TE910 T7 Daily Trade Activity

### 6.895 **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

Where used: TR101 MiFID II OTR Report

### **6.896 sumBUOtrExecOrdVol**

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

### **6.897 sumBUOtrOrdNo**

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

### **6.898 sumBUOtrOrdVol**

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

### **6.899 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

### **6.900 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

### **6.901 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

### **6.902 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

### **6.903 sumClasOpnIntQty**

Description This field contains the Interest Total Display.

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Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

#### 6.904 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

#### 6.905 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

#### 6.906 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

### **6.907 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

### **6.908 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

### **6.909 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

### **6.910 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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### **6.911 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

### **6.912 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

### **6.913 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

### **6.914 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

### **6.915   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

### **6.916   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

### **6.917   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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**6.918 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

**6.919 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  
CB442 DBDX Fee Per Executed Order

**6.920 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

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### **6.921 sumCurrServFeeCrtDayAmnt**

Description This field contains the sum of current day's total service fees per currency.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary  
CB253 Specialist Service Fee XFS Overall Summary

### **6.922 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

### **6.923 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

### **6.924 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

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**6.925 sumCurrTrnFee**

Description This field contains the sum of the accumulated transaction fees.

Format numeric 15, 2

Where used: CB042 Fee Per Executed Order  
CB442 DBDX Fee Per Executed Order

**6.926 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

**6.927 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

**6.928 sumFeeAdjAmnt**

Description This field contains the sum of fee adjustment amounts.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement  
CB480 DBDX Monthly Fee and Rebate Statement

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### 6.929 sumFeeAmnt

Description	This field contains the sum of fees.
Format	numeric signed 15, 2
Where used:	CB080 Monthly Fee and Rebate Statement CB480 DBDX Monthly Fee and Rebate Statement

### 6.930 sumFeeConnAmnt

Description	This field contains the sum of connection amounts.
Format	numeric signed 15, 2
Where used:	CB080 Monthly Fee and Rebate Statement CB480 DBDX Monthly Fee and Rebate Statement

### 6.931 sumFirmOtrExecOrdNo

Description	This field contains the total number of all order and quote executions on firm level (all traders of all participant), in an instrument (ISIN/currency combination).
Format	numeric 11
Where used:	TR101 MiFID II OTR Report

### 6.932 sumFirmOtrExecOrdVol

Description	This field contains the total volume of all order and quote executions on firm level (all traders of all participant), in an instrument (ISIN/currency combination).
Format	numeric 20, 4



Where used: TR101 MiFID II OTR Report

### 6.933 **sumFirmOtrOrdNo**

Description This field contains the total number of all order and quote insertions, modifications and deletions on firm level (all traders of all participant), in an instrument (ISIN/currency combination).

Format numeric 11

Where used: TR101 MiFID II OTR Report

### 6.934 **sumFirmOtrOrdVol**

Description This field contains the total volume of all order and quote insertions, modifications and deletions on firm level (all traders of all participant), in an instrument (ISIN/currency combination).

Format numeric 20, 4

Where used: TR101 MiFID II OTR Report

### 6.935 **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

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### **6.936 sumHseFeeCrtMthBal**

Description This field contains the Total.

Format numeric 15, 2

Where used: CB060 Fee Statement  
CB160 Fee Statement T7 Boerse Frankfurt

### **6.937 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

### **6.938 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

### **6.939 sumHseServFeeCrtMthBal**

Description This field contains the Total.

Format numeric signed 15, 2

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Where used:                   CB260 Specialist Service Fee Statement  
                                       CB263 Specialist Service Fee XFS Statement

#### **6.940   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

#### **6.941   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

#### **6.942   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

#### **6.943   sumInstIsinFeeCrtMthBal**

Description                   This field contains the sum of the current month's fees per ISIN.

Format                         numeric 15, 2

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Where used: CB060 Fee Statement  
CB160 Fee Statement T7 Boerse Frankfurt

#### **6.944 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

#### **6.945 sumInstMembFeeCrtMthAmnt**

Description This field contains the sum of current month fees per instrument type.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

#### **6.946 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

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**6.947 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

Where used: CB050 Fee Overall Summary  
CB150 Fee Overall Summary T7 Boerse Frankfurt

**6.948 sumInstMembFeeYtdAmnt**

Description This field contains the current year's total calculated fees at current months's value per instrument type.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary  
CB150 Fee Overall Summary T7 Boerse Frankfurt

**6.949 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

**6.950 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

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Where used: CB250 Specialist Service Fee Overall Summary  
CB253 Specialist Service Fee XFS Overall Summary

### 6.951 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

### 6.952 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

### 6.953 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

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**6.954 sumInstOrdrRefAmnt**

Description This field contains the sum of the refund amounts per instrument and order.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

**6.955 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

**6.956 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  
CB442 DBDX Fee Per Executed Order

**6.957 sumInstQtRefAmnt**

Description This field contains the sum of the refund amounts per instrument and quote.

Format numeric signed 15, 2

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Where used: CB062 Designated Sponsor Refund

### 6.958 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

### 6.959 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

### 6.960 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  
CB442 DBDX Fee Per Executed Order

### 6.961 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

### **6.962 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

### **6.963 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

### **6.964 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

### **6.965 sumMembAddCrt**

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

### **6.966 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

### **6.967 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  
CB480 DBDX Monthly Fee and Rebate Statement

### **6.968 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

### **6.969 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

### **6.970 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

### **6.971 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

### **6.972 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

### **6.973 sumMembFeePrvMthAmnt**

Description This field contains the fee sum of the previous month per clearing member.

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Format numeric 15, 2

Where used: CB050 Fee Overall Summary  
CB150 Fee Overall Summary T7 Boerse Frankfurt

#### **6.974 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

#### **6.975 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

#### **6.976 sumMembFixRefFee**

Description This field contains the sum refund TAF fix.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

### **6.977 sumMembNom**

Description This field contains the nominal per Exchange Member.

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

### **6.978 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  
CB442 DBDX Fee Per Executed Order

### **6.979 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

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### **6.980 sumMembOrdVol**

Description This field contains the total order volume and per business unit.

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  
                          CB442 DBDX Fee Per Executed Order

### **6.981 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

### **6.982 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

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### 6.983 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
Where used:	CB068 Transaction Overview

### 6.984 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

### 6.985 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

### 6.986 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

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### 6.987 **sumMembServFeeCrtMthBal**

Description	This field contains the sum of current month's service fee per member.
Format	numeric signed 15, 2
Where used:	CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

### 6.988 **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

### 6.989 **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

### 6.990 **sumMembTotSellOrdr**

Description	This field contains the total of the order quantity sold per Member.
Format	numeric 13, 4



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Where used: TC810 T7 Daily Trade Confirmation

### 6.991 sumMembTranFee

Description This field contains the sum of order fees per transaction and per business unit.

Format numeric 15, 2

Where used: CB042 Fee Per Executed Order  
CB442 DBDX Fee Per Executed Order

### 6.992 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

### 6.993 sumMembTranFeeRefFix

Description This field contains the sum refund TAF fix.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

### 6.994 sumMembTranFeeRefVar

Description This field contains the sum refund TAF var.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

### **6.995 sumMembTranFeeVar**

Description This field contains the sum of variable transaction fees per member.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt  
CB162 Monthly Specialist Refund

### **6.996 sumMembTxnCnt**

Description This field contains the sum of the transactions.

Format numeric 9

Where used: CB068 Transaction Overview

### **6.997 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

### **6.998 sumMembVarRefFee**

Description This field contains the sum refund TAF var.

Format numeric signed 15, 2

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Where used: CB162 Monthly Specialist Refund

### **6.999 sumMembYtdServFeeAmnt**

Description This field contains the sum of year-to-date service fee amounts per member.

Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary  
CB253 Specialist Service Fee XFS Overall Summary

### **6.1000 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

### **6.1001 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

### **6.1002 sumMktGrpFixRefFee**

Description This field contains the sum refund TRF fix.

Format numeric signed 15, 2

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Where used:                   CB162 Monthly Specialist Refund

### **6.1003 sumMktGrpRefAmnt**

Description                   This field contains the sum of the refund amounts per market group.

Format                        numeric signed 15, 2

Where used:                   CB062 Designated Sponsor Refund

### **6.1004 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

### **6.1005 sumMktGrpTranFeeRefFix**

Description                   This field contains the sum refund TAF fix.

Format                        numeric signed 15, 2

Where used:                   CB162 Monthly Specialist Refund

### **6.1006 sumMktGrpTranFeeRefVar**

Description                   This field contains the sum refund TAF var.

Format                        numeric signed 15, 2

Where used:                   CB162 Monthly Specialist Refund

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### **6.1007 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

### **6.1008 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

### **6.1009 sumMktGrpVarRefFee**

Description This field contains the sum refund TRF var.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

### **6.1010 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

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### **6.1015 sumProdDayTesVol**

Description	This field contains the accumulated TES Volume on the product level.
Format	numeric 15, 4
Where used:	TE930 T7 Daily Trade Statistics

### **6.1016 sumProdDayTotVol**

Description	This field contains the accumulated Total Volume on the product level.
Format	numeric 15, 4
Where used:	TE930 T7 Daily Trade Statistics

### **6.1017 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

### **6.1018 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

### **6.1019 sumProdOpnIntQty**

Description This field contains the Grand Interest Display.

Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

### **6.1020 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

### **6.1021 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

### **6.1022 sumProdTESTotBuy**

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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### 6.1023 sumProdTESTotSell

Description	This field contains the total number of sell TES trades.
Format	numeric 9
Where used:	TE810 T7 Daily Trade Confirmation

### 6.1024 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

### 6.1025 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

### 6.1026 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

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### 6.1027 sumProdTotBuyOrdr

Description	This field contains the total number of buy deal items for on-exchange trades.
Format	numeric 9
Where used:	TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

### 6.1028 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

### 6.1029 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

### 6.1030 sumProdTotCntrBuy

Description	This field contains the accumulated qty of buy deal item for on-exchange trades.
Format	numeric 13, 4

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Where used: TE810 T7 Daily Trade Confirmation  
TE812 Daily Prevented Self-Matches

### 6.1031 sumProdTotCntrSell

Description This field contains the accumulated qty of sell deal item for on-exchange trades.

Format numeric 13, 4

Where used: TE810 T7 Daily Trade Confirmation  
TE812 Daily Prevented Self-Matches

### 6.1032 sumProdTotSellOrd

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

### 6.1033 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

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### 6.1034 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

### 6.1035 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

### 6.1036 sumRebFeeAmnt

Description	This field contains the sum of rebate amounts.
Format	numeric signed 15, 2
Where used:	CB080 Monthly Fee and Rebate Statement CB480 DBDX Monthly Fee and Rebate Statement

### 6.1037 sumReqTim

Description	This field indicates the sum of the required time to be covered by good quotes.
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

### 6.1038 sumReqTimSize

Description This field indicates the sum of the required time to be covered by good quotes fulfilling the Building Block requirement Larger Size.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

### 6.1039 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

### 6.1040 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

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### 6.1041 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

### 6.1042 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

### 6.1043 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

### 6.1044 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

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### 6.1045 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

### 6.1046 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

### 6.1047 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

### 6.1048 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

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### 6.1049 sumStratViolPct

Description	MTD Strategy Violation Percent.
Format	numeric 5, 2
Where used:	TD955 Building Block Liquidity Provider Measurement

### 6.1050 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

### 6.1051 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

### 6.1052 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



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### 6.1053 sumSynTrades

Description	Accumulated number of on-exchange trades matched synthetically
Format	numeric 11
Where used:	TE910 T7 Daily Trade Activity

### 6.1054 sumSynVolume

Description	Accumulated traded Volume of on-exchange trades matched synthetically
Format	numeric 15, 4
Where used:	TE910 T7 Daily Trade Activity

### 6.1055 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

### 6.1056 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

### **6.1057 sumTESTotBuy**

Description This field contains the total number of buy TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

### **6.1058 sumTESTotSell**

Description This field contains the total number of sell TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

### **6.1059 sumTesTrades**

Description Accumulated number of TES trades included Non Disclosed trades.

Format numeric 11

Where used: TE910 T7 Daily Trade Activity

### **6.1060 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

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### **6.1061 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

### **6.1062 sumTesVolume**

Description Accumulated traded Volume included Non Disclosed trades

Format numeric 15, 4

Where used: TE910 T7 Daily Trade Activity

### **6.1063 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

### **6.1064 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

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### 6.1065 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

### 6.1066 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

### 6.1067 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

### 6.1068 sumTotSellOrdr

Description	This field contains the total number of sell deal items for on-exchange trades.
Format	numeric 9

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Where used: TC812 T7 Daily Prevented Self-Matches  
TE810 T7 Daily Trade Confirmation  
TE812 Daily Prevented Self-Matches

### 6.1069 sumTrdMembOrdrQty

Description This field contains the total order quantity and per Trading Member.

Format numeric 15, 2

Where used: CB260 Specialist Service Fee Statement  
CB263 Specialist Service Fee XFS Statement

### 6.1070 sumTrdMembOrdrVol

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

### 6.1071 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

### **6.1072 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

### **6.1073 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

### **6.1074 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

### **6.1075 sumTrdMemFixFee**

Description This field contains the sum of fix trading fees per trading member.

Format numeric signed 15, 2

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Where used:                   CB242 Specialist Service Fee Per Executed Order  
                                      CB243 Specialist Service Fee XFS Per Executed Order

### **6.1076 sumTrdMemNom**

Description                   This field contains the nominal.

Format                         numeric signed 12, 2

Where used:                   CB242 Specialist Service Fee Per Executed Order  
                                      CB243 Specialist Service Fee XFS Per Executed Order

### **6.1077 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

### **6.1078 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

### **6.1079 sumTrdServFeeCrtDayAmnt**

Description                   This field contains the sum of current day's adjusted service fees per trading member.

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Format numeric signed 15, 2

Where used: CB250 Specialist Service Fee Overall Summary  
CB253 Specialist Service Fee XFS Overall Summary

### **6.1080 sumUserAddCrt**

Description This field contains the sum of the additional credits per member.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

### **6.1081 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

### **6.1082 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

### **6.1083 sumUserFixFee**

Description This field contains the sum of fix trading fees per user.

Format numeric signed 15, 2

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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

### **6.1084 sumUserFixRefFee**

Description                   This field contains the sum refund TRF fix.

Format                         numeric signed 15, 2

Where used:                   CB162 Monthly Specialist Refund

### **6.1085 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

### **6.1086 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

### **6.1087 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

### **6.1088 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

### **6.1089 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

### **6.1090 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

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Where used:                   CB250 Specialist Service Fee Overall Summary  
                                  CB253 Specialist Service Fee XFS Overall Summary

### **6.1091 sumUserNom**

Description                   This field contains the nominal 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

### **6.1092 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

### **6.1093 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

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### **6.1094 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

### **6.1095 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

### **6.1096 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

### **6.1097 sumUserTranFeeRefFix**

Description This field contains the sum refund TAF fix.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

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### 6.1098 sumUserTranFeeRefVar

Description	This field contains the sum refund TAF var.
Format	numeric signed 15, 2
Where used:	CB162 Monthly Specialist Refund

### 6.1099 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

### 6.1100 sumUserTxnCnt

Description	This field contains the sum of transaction counts per user.
Format	numeric 9
Where used:	CB068 Transaction Overview

### 6.1101 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

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### 6.1102 sumUserVarRefFee

Description	This field contains the sum refund TRF var.
Format	numeric signed 15, 2
Where used:	CB162 Monthly Specialist Refund

### 6.1103 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

### 6.1104 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

### 6.1105 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

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Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance

### 6.1106 sumViol

Description This field indicates the sum of violation indicators.

Format numeric 5

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

### 6.1107 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

### 6.1108 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

### **6.1109 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

Where used: TE545 Daily TES Maintenance

### **6.1110 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

### **6.1111 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

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### 6.1112 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

### 6.1113 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

### 6.1114 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

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### 6.1115 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

### 6.1116 targetProduct

Description This field contains the target Product of decaying instrument.

Format alphanumeric 12

Where used: TA116 Decay Split Table

### 6.1117 tesActivity

Description This field indicates the reported T7 Entry Service activity.

Format alphanumeric 2

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<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

### 6.1118 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

### 6.1119 tesEligibility

Description This flag describe if an instrument is TES eligible.

Format alphanumeric 1

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<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

### 6.1120 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

### 6.1121 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

### 6.1122 tesInitiatorUser

Description This field indicates the initiating user who entered the TES trade.

Format alphanumeric 6

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Where used:  
 TC545 Daily TES Maintenance  
 TE545 Daily TES Maintenance  
 TE546 Daily Basket TES Maintenance  
 TE547 TES Late Approval Report

### 6.1123 tesType

Description This field contains the T7 Entry Service (TES) type code.

Format alphanumeric 2

<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
13	DLTAM	DELTA TAM

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  
 TE810 T7 Daily Trade Confirmation

### 6.1124 text

Description This field contains the free-format text comment entered by trader for a transaction.

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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

### 6.1125 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  
TE590 CLIP Trading Indication  
TE595 Cross and Pre-arranged Trades  
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  
TT138 Pre-trade Risk Control for Cash

### 6.1126 timeToTransfer

Description Time when the final STP deal is transferred to TES.

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Format                      TimeFormat18

Where used:                TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### 6.1127 timeValidity

Description                This field contains the time validity.

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

### 6.1128 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

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Where used: PM500 Rating Report Equities Designated Sponsor

### 6.1129 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

### 6.1130 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

### 6.1131 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

### 6.1132 totalNoTradingDays

Description This field indicates the total number of trading days of the variance futures contract



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Format numeric 4

Where used: TA114 Variance Futures Parameter

### 6.1133 totalRatingDSMtd

Description This field displays the rating of Designated Sponsor across all instruments (total) month-to-date.

Format alphanumeric 5

Where used: PM500 Rating Report Equities Designated Sponsor

### 6.1134 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

### 6.1135 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

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### 6.1136 totalUserOrdrNo

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

### 6.1137 totalUserOrdrVol

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.
Format	numeric 16, 4
Where used:	TR101 MiFID II OTR Report

### 6.1138 totBURules

Description	This field contains the number of trade enrichment rules per business unit.
Format	numeric 5
Where used:	RD135 Trade Enrichment Rule Status

### 6.1139 totBusinessUnitIdRiskEvt

Description	This field indicates the total business units.
Format	numeric 5
Where used:	TT133 Trading Risk Events

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### 6.1140 totBUUpdCodAdd

Description This field contains the number of added records per business unit.

Format numeric 5

Where used:  
RD110 User Profile 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

### 6.1141 totBUUpdCodChg

Description This field contains the number of changed records per business unit.

Format numeric 5

Where used:  
RD110 User Profile 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

### 6.1142 totBUUpdCodDel

Description This field contains the number of deleted records per business unit.

Format numeric 5

Where used:  
RD110 User Profile 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

### **6.1143 totParticipantIdRiskEvt**

Description This field indicates the total participants.

Format numeric 5

Where used: TT133 Trading Risk Events

### **6.1144 totParticipantUpdCodAdd**

Description This field contains the number of added records per participant.

Format numeric 5

Where used: RD110 User Profile Maintenance  
RD130 Trade Enrichment Rule Maintenance  
RD180 Auto Approval Rule Maintenance  
RD190 SRQS Respondent Assignment Maintenance  
RD220 Trading Member Defined TSL Maintenance

### **6.1145 totParticipantUpdCodChg**

Description This field contains the number of changed records per participant.

Format numeric 5

Where used: RD110 User Profile Maintenance  
RD130 Trade Enrichment Rule Maintenance  
RD180 Auto Approval Rule Maintenance  
RD190 SRQS Respondent Assignment Maintenance  
RD220 Trading Member Defined TSL Maintenance

### **6.1146 totParticipantUpdCodDel**

Description This field contains the number of deleted records per participant.

Format numeric 5

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Where used: RD110 User Profile Maintenance  
RD130 Trade Enrichment Rule Maintenance  
RD180 Auto Approval Rule Maintenance  
RD190 SRQS Respondent Assignment Maintenance  
RD220 Trading Member Defined TSL Maintenance

### 6.1147 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

### 6.1148 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

### 6.1149 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

### **6.1150 totUserIdRiskEvt**

Description This field indicates the total users.

Format numeric 5

Where used: TT133 Trading Risk Events

### **6.1151 totUserUpdCodAdd**

Description This field contains the number of added records per user.

Format numeric 5

Where used: RD110 User Profile Maintenance  
RD180 Auto Approval Rule Maintenance  
RD190 SRQS Respondent Assignment Maintenance  
RD220 Trading Member Defined TSL Maintenance

### **6.1152 totUserUpdCodChg**

Description This field contains the number of changed records per user.

Format numeric 5

Where used: RD110 User Profile Maintenance  
RD180 Auto Approval Rule Maintenance  
RD190 SRQS Respondent Assignment Maintenance  
RD220 Trading Member Defined TSL Maintenance

---

### **6.1153 totUserUpdCodDel**

Description This field contains the number of deleted records per user.

Format numeric 5

Where used: RD110 User Profile Maintenance  
RD180 Auto Approval Rule Maintenance  
RD190 SRQS Respondent Assignment Maintenance  
RD220 Trading Member Defined TSL Maintenance

### **6.1154 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

### **6.1155 tradedVol**

Description Total traded volume per product per member.

Format numeric 17, 4

Where used: TR100 Order to Trade Ratio Report  
TR106 Order to Trade Ratio Detailed Transaction Report

### **6.1156 tradedVolPercentage**

Description This field provides percentage of the Traded Volume of the respective session/ user (defined as the respective traded volume divided by the total traded volume of the respective member firm in the respective product on the respective day). The number is shown in percentage points.

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Format numeric 8, 4

Where used: TR106 Order to Trade Ratio Detailed Transaction Report

### 6.1157 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

Where used: RD130 Trade Enrichment Rule Maintenance  
RD135 Trade Enrichment Rule Status  
TC540 Daily Order Maintenance  
TE540 Daily Order Maintenance

### 6.1158 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

### 6.1159 trades

Description This field contains the trades.

Format numeric signed 4, 3

Where used: CB162 Monthly Specialist Refund



### **6.1160 tradesCnt**

Description	Total number of trades per product per member.
Format	numeric 13
Where used:	TR100 Order to Trade Ratio Report TR106 Order to Trade Ratio Detailed Transaction Report

### **6.1161 tradesCntPercentage**

Description	This field provides percentage of the trades count of the respective session/ user (defined as the respective trades count divided by the total trades count of the respective member firm in the respective product on the respective day. The number is shown in percentage points
Format	numeric 8, 4
Where used:	TR106 Order to Trade Ratio Detailed Transaction Report

### **6.1162 tradeSideId**

Description	This field contains the CLIP trade side ID.
Format	numeric 20
Where used:	TE590 CLIP Trading Indication

### **6.1163 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
H	CLIP	Clip Trade
I	CLOB	CLIP Trade Outside BBO
J	TAC	On-exchange trade within the Trade-At-Close phase (Cash specific)
R	RETL	Retail trade

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

## 6.1164 tradingCapacity

Description This field indicates the trading capacity.

Format alphanumeric 2

<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)
10	RM	Retail Market Making
11	RA	Retail Agency

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
- TE595 Cross and Pre-arranged Trades
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches

## 6.1165 tradingDate

Description This field displays the trading date.

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

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PM700 Xetra Retail Liquidity Provider  
PM710 Xetra Retail Member Organization  
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.1166 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

### 6.1167 tradingIndicationId

Description This field contains the ID of a CLIP trading indication.

Format numeric 20

Where used: TE590 CLIP Trading Indication

### 6.1168 tradingMonth

Description This field shows the current trading month in format MM-YYYY, e.g. 12-2020.

Format alphanumeric 7

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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
- 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
- PM700 Xetra Retail Liquidity Provider
- PM710 Xetra Retail Member Organization
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

## 6.1169 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

### **6.1170 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

### **6.1171 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  
TR107 Excessive System Usage Detailed Transaction Report

### **6.1172 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

### **6.1173 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

### **6.1174 tranFee**

Description This field indicates the transaction fee amount.

Format numeric signed 15, 2

Where used: CB042 Fee Per Executed Order  
CB442 DBDX Fee Per Executed Order

### **6.1175 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

### **6.1176 tranFeeRefFix**

Description This field contains the refund TAF fix.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

### **6.1177 tranFeeRefVar**

Description This field contains the refund TAF var.

Format numeric signed 15, 2

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Where used: CB162 Monthly Specialist Refund

### 6.1178 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

### 6.1179 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 9999999999999999 for rejects, or 9999999999999998 for warnings are displayed.

Format alphanumeric 20

Where used: TR160 Identifier Mapping Error  
TR162 Algo HFT Error

### 6.1180 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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### 6.1181 transactions12MIsin

Description	This field sums up transactions12 months over all participants/members of an investment firm in an ISIN/currency combination.
Format	numeric 12
Where used:	TR901 MiFID II Message Rate Report

### 6.1182 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

### 6.1183 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

### 6.1184 tranTypCod

Description	This field contains the transaction type code.
Format	alphanumeric 1
Where used:	TL001 System Transaction Overview

### **6.1185 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  
CB442 DBDX Fee Per Executed Order  
TR100 Order to Trade Ratio Report  
TR102 Excessive System Usage Report  
TR106 Order to Trade Ratio Detailed Transaction Report

### **6.1186 trdCnt**

Description Total number of trades

Format numeric 13

Where used: CB069 Transaction Report  
TR106 Order to Trade Ratio Detailed Transaction Report

### **6.1187 trdFeeAmnt**

Description This field contains the trading fee.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

### **6.1188 trdIdCountPt**

Description This field displays the Trader ID Counter Part.

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Format                    alphanumeric 15

Where used:              CB243 Specialist Service Fee XFS Per Executed Order

### **6.1189 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

### **6.1190 trdQty**

Description              This field contains the traded quantity.

Format                    numeric 13, 4

Where used:              CB062 Designated Sponsor Refund

### **6.1191 trdUnt**

Description              This field contains the trading unit.

Format                    numeric 8, 4

Where used:              RC100 Capital Adjustment Series Report

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### 6.1192 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

### 6.1193 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

### 6.1194 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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### 6.1195 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

### 6.1196 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

### 6.1197 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

### 6.1198 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

### 6.1199 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

### 6.1200 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  
TR106 Order to Trade Ratio Detailed Transaction Report

### 6.1201 trfType

Description This field indicates the type of a Total Return Futures product.

Format alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
I	IDX	Equity Index Total Return Futures
E	EQU	Equity Total Return Futures
B	BND	Fixed Income Total Return Futures

Where used: TA115 Total Return Futures Parameters

### 6.1202 triggered

Description This field contains the triggered flag.

Format alphanumeric 1

<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

### 6.1203 trnTim

Description This field contains the transaction time.

Format TimeFormat

Where used: TT135 Risk Event Report

### 6.1204 tsField

Description This field displays name of the field in the upload file in which the error occurred.

Format alphanumeric 24

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Where used: TR160 Identifier Mapping Error  
TR162 Algo HFT Error

### 6.1205 tslProductGrp

Description This field indicates the TSL Product Group.

Format alphanumeric 8

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

### 6.1206 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

### 6.1207 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



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### 6.1208 txnCnt

Description	This field contains the transaction count.
Format	numeric 9
Where used:	CB068 Transaction Overview CB069 Transaction Report TR102 Excessive System Usage Report TR107 Excessive System Usage Detailed Transaction Report

### 6.1209 txnCntPercentage

Description	This field contains the Percentage of the number of transactions of the respective session/user (defined as the respective number of transaction divided by the total number of transactions of the respective member firm in the respective product on the respective day). The number is shown in percentage points.
Format	numeric 8, 4
Where used:	TR107 Excessive System Usage Detailed Transaction Report

### 6.1210 txnLimit

Description	This field contains the Transaction Limit per product
Format	numeric 12
Where used:	TR102 Excessive System Usage Report TR107 Excessive System Usage Detailed Transaction Report

### 6.1211 txnTypNam

Description	This field contains the transaction type name.
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Format alphanumeric 13

Where used: CB068 Transaction Overview

### 6.1212 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  
TR162 Algo HFT Error

### 6.1213 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

### 6.1214 underlyingDelta

Description This field contains the Underlying Leg Delta being traded as part of Delta Exchange.

Format numeric signed 7, 4

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Where used: TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### 6.1215 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

### 6.1216 underlyingPrice

Description This field contains the underlying price used to calculate the realised variance.

Format numeric signed 11, 5

Where used: TA114 Variance Futures Parameter  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### 6.1217 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

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### 6.1218 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

### 6.1219 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

### 6.1220 undrLstClsPrc

Description	This field contains the last closing price of the underlying.
Format	numeric 11, 5
Where used:	TE930 T7 Daily Trade Statistics

### 6.1221 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

**6.1222 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

**6.1223 updCod**

Description This field contains the code for the type of change performed.

Format alphanumeric 1

<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  
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  
RD230 Marketwide SMP ID Maintenance

**6.1224 updDat**

Description This field contains the date of last update

Format DateFormat

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Where used:

- RD110 User Profile 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
- RD230 Marketwide SMP ID Maintenance
- TT133 Trading Risk Events

### 6.1225 updtFldNam

Description This field indicates the name of the data unit which has been changed.

Format alphanumeric 32

Where used:

- RD110 User Profile 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
- RD230 Marketwide SMP ID Maintenance

### 6.1226 updTim

Description This field contains time of the last change performed.

Format TimeFormat

Where used:

- RD110 User Profile 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
- RD230 Marketwide SMP ID Maintenance
- TT133 Trading Risk Events

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**6.1227 uploadFile**

Description	The name of the upload file.
Format	alphanumeric 45
Where used:	TR160 Identifier Mapping Error TR162 Algo HFT Error

**6.1228 user**

Description	This field indicates the user.
Format	alphanumeric 6
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 CB442 DBDX Fee Per Executed Order PM710 Xetra Retail Member Organization RD110 User Profile Maintenance RD115 User Profile 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 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

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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  
 TE595 Cross and Pre-arranged Trades  
 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  
 TR162 Algo HFT Error  
 TT133 Trading Risk Events

### 6.1229 **userId1**

Description: This field contains the user ID.

Format: alphanumeric 11

Where used:  
 CB069 Transaction Report  
 TR106 Order to Trade Ratio Detailed Transaction Report  
 TR107 Excessive System Usage Detailed Transaction Report

### 6.1230 **userNumericId**

Description: This field indicates numeric identifier of the user.

Format: numeric 6

Where used:  
 RD110 User Profile Maintenance  
 RD115 User Profile Status  
 RD180 Auto Approval Rule Maintenance  
 RD185 Auto Approval Rule Status  
 RD190 SRQS Respondent Assignment Maintenance  
 RD195 SRQS Respondent Assignment Status



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### 6.1231 userOrdrNum

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

### 6.1232 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

### 6.1233 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

### 6.1234 usrOrdrNum

Description	This field contains the user order number, which the member assigned to the order.
Format	alphanumeric 12

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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  
                                   TE810 T7 Daily Trade Confirmation  
                                   TE812 Daily Prevented Self-Matches

### 6.1235 valGoodQuoReqResp

Description                   This field contains 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

### 6.1236 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

### 6.1237 validityFlg

Description                   This field indicates the business status of a trade enrichment rule

Format                         alphanumeric 1

Where used:                   RD135 Trade Enrichment Rule Status

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### 6.1238 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

### 6.1239 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

### 6.1240 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

### 6.1241 valQuoReqViol

Description	This field contains the number of valid quote request violations on the basis of the valid quote requests after cut limit adjustment.
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Format numeric 10

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance

### 6.1242 varFee

Description This field contains the variable 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

### 6.1243 varRefFee

Description This field contains the refund TRF var.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

### 6.1244 vegaUnit

Description This field indicates the Vega Unit multiplier.

Format numeric 9

Where used: TA114 Variance Futures Parameter

### 6.1245 versionNo

Description This field contains version number for order modification.

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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
- CB442 DBDX Fee Per Executed Order
- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches

## 6.1246 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
- TR106 Order to Trade Ratio Detailed Transaction Report
- TR107 Excessive System Usage Detailed Transaction Report

## 6.1247 violationCnt

Description This field shows the number of violations.

Format numeric 2

Where used: TR102 Excessive System Usage Report  
TR107 Excessive System Usage Detailed Transaction Report

### 6.1248 violDSDay

Description This field displays the violation (V) of the requirements as Designated Sponsor on this trading day.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
		No violation.
V	V	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

### 6.1249 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>
		No violation.
V	V	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

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### 6.1250 violFeeDay

**Description** This field displays the violation (V) of the requirements for fee reimbursement on this trading day.

**Format** alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
		No violation.
V	V	Violation.

**Where used:** PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor

### 6.1251 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>
		No violation.
V	V	Violation.

**Where used:** PM100 Performance Report Equities Designated Sponsor  
PM200 Performance Report ETFs and ETPs Designated Sponsor

### 6.1252 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

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<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

### 6.1253 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

### 6.1254 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



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### 6.1255 violMonths

**Description** This field displays the number of months where minimum requirements were not met by Designated Sponsor in a row.

**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  
 PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs  
 PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

### 6.1256 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

### 6.1257 volatilityFactor

**Description** This field contains the volatility factor for the Excessive System Usage Fee limit calculation, which is used to automatically increase the ESU limits during highly volatile environments.

**Format** numeric 8, 4

Where used: TR102 Excessive System Usage Report  
TR104 Eurex Daily ESU Parameter  
TR107 Excessive System Usage Detailed Transaction Report

### **6.1258 volatilityFactorCnt**

Description This field contains the volatility factor for the transaction based OTR, which is used to automatically increase the transaction based OTR limits during highly volatile environments.

Format numeric 8, 4

Where used: TR100 Order to Trade Ratio Report  
TR103 Eurex Daily OTR Parameter  
TR106 Order to Trade Ratio Detailed Transaction Report

### **6.1259 volatilityFactorVol**

Description This field contains the volatility factor for the volume based OTR, which is used to automatically increase the volume based OTR limits during highly volatile environments.

Format numeric 8, 4

Where used: TR100 Order to Trade Ratio Report  
TR103 Eurex Daily OTR Parameter  
TR106 Order to Trade Ratio Detailed Transaction Report

### **6.1260 volatilityIndicator**

Description This field contains the Volatility Indicator, which is a proxy measure of market volatility and is used to increase ESU/OTR limits.

Format numeric 8, 4

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Where used:

- TR100 Order to Trade Ratio Report
- TR102 Excessive System Usage Report
- TR103 Eurex Daily OTR Parameter
- TR104 Eurex Daily ESU Parameter
- TR106 Order to Trade Ratio Detailed Transaction Report
- TR107 Excessive System Usage Detailed Transaction Report

### 6.1261 volatilityIndicatorRaw

Description This field contains the volatility indicator raw, which is used to calculate the Volatility Indicator.

Format numeric 8, 4

Where used:

- TR100 Order to Trade Ratio Report
- TR102 Excessive System Usage Report

### 6.1262 volFactor

Description This field contains Volume Factor which is used to calculate Volume Component.

Format numeric 4

Where used:

- TR102 Excessive System Usage Report
- TR104 Eurex Daily ESU Parameter
- TR107 Excessive System Usage Detailed Transaction Report

### 6.1263 volumeRetailTradesBetterBMBBO

Description This field displays the executed volume of matched RLP quotes and RLP orders of this RLP (for RMO: of all matched RMO orders of this RMO trader) better than BMBBO in one instrument on this trading day.

Format numeric 15, 4

Where used: PM700 Xetra Retail Liquidity Provider  
PM710 Xetra Retail Member Organization

### **6.1264 volumeRetailTradesBetterBMBBOMtd**

Description This field displays the executed volume of matched RLP quotes and RLP orders of this RLP (for RMO: of all matched RMO orders of this RMO trader) better than BMBBO in one instrument month-to-date.

Format numeric 15, 4

Where used: PM700 Xetra Retail Liquidity Provider  
PM710 Xetra Retail Member Organization

### **6.1265 volumeRetailTradesNotBetterBMBBO**

Description This field displays the executed volume of matched RLP quotes and RLP orders of this RLP (for RMO: of all matched RMO orders of this RMO trader) not better than BMBBO in one instrument on this trading day.

Format numeric 15, 4

Where used: PM700 Xetra Retail Liquidity Provider  
PM710 Xetra Retail Member Organization

### **6.1266 volumeRetailTradesNotBetterBMBBOMtd**

Description This field displays the executed volume of matched RLP quotes and RLP orders of this RLP (for RMO: of all matched RMO orders of this RMO trader) not better than BMBBO in one instrument month-to-date.

Format numeric 15, 4

Where used: PM700 Xetra Retail Liquidity Provider  
PM710 Xetra Retail Member Organization

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## 6.1267 wknNo

Description	This field contains the WKN number
Format	alphanumeric 9
Where used:	<p>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  PM400 Compliance Report ETFs &amp; ETPs Designated Sponsor  PM500 Rating Report Equities Designated Sponsor  PM600 Individual Rating Report Equities Designated Sponsor  PM700 Xetra Retail Liquidity Provider  PM710 Xetra Retail Member Organization  PM810 Individual Issuer-Designated Sponsor Report ETFs &amp; ETPs  PM820 Individual Designated Sponsor-Issuer Report ETFs &amp; 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  TE550 Open Order Detail  TE590 CLIP Trading Indication  TE595 Cross and Pre-arranged Trades  TE810 T7 Daily Trade Confirmation  TE812 Daily Prevented Self-Matches  TE910 T7 Daily Trade Activity</p>

## 6.1268 workFlowTyp

Description	This field provides information about the Eurex EnLight Workflow Type.
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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

## 7 Glossary

Term	Explanation
DBAG	Deutsche Börse AG
ETC	<u>E</u> xchange <u>T</u> raded <u>C</u> ommodity
ETI	<u>E</u> nhanced <u>T</u> radin <u>I</u> nterface
ETF	<u>E</u> xchange <u>T</u> raded <u>F</u> und
ETP	<u>E</u> xchange <u>T</u> raded <u>P</u> roduct
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 <u>E</u> xchange's trading venue Xetra on T7.
XML	<u>E</u> xtensible <u>M</u> arkup <u>L</u> anguage
XFS	<u>X</u> etra <u>F</u> rankfurt <u>S</u> pecialist
XSD	<u>X</u> ML <u>S</u> chema <u>D</u> efinition

Table 7.1 - Glossary