

T7 Release 13.0

XML Report Reference Manual

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1 Introduction

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

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

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

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

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

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

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```

<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.

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Example:

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

2.1.5 Rules for Text Reports

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

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

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

2.1.5.1 Generic Text Report Structure

The creation of generic text reports uses the following rules:

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

2.1.5.2 Field Values

The display of field values adheres to the following rules:

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

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The specific rules for numeric values are

- The decimal separator is a point
- No leading zeroes are displayed
- 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 as SFTP report server that allows participants to easily retrieve all of their reports from single source.

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

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

2.3 Product and Instrument Reference Data

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

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

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

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

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3 Introduction to XML Reports

3.1 XML Report Characteristics

The XML report descriptions contain the following information:

Description

A textual description of the functional contents of the report.

Frequency

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

Availability

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

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

XML Report Structure

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

M/O

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

Text Report Heading

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

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

Text Report Structure

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

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 130.2.2
 CONFIG_DATE 2024-08-21 08:52

4.1 CB Clearing Position and Transactions

4.1.1 CB042 Fee Per Executed Order

Description 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.

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.

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

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

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		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX								
-----		-----								
BU		BU Long Name				BU Identifier				
-----		-----								
XXXXXXXXXX		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX						999999		
-----		-----								
Trading Currency		Billing Currency								
-----		-----								
XXX		XXX								
-----		-----								
Ac	Prod	Instrument		FeeTyp	FeeTypNam	FeePrevDayAmnt	FeeCrtDayAmnt	FeeCrtMthBal	FeePrvMthBal	FeeYtdBal

XXX	XXXXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXXXX	XXX	XXXXXXXXXXXXXX	999999999.99	999999999.99	999999999.99	999999999.99	999999999.99
-----						-----	-----	-----	-----	-----
Total Trans Fees Per Instrument:						999999999.99	999999999.99	999999999.99	999999999.99	999999999.99
-----						-----	-----	-----	-----	-----
Total Fees Per Account:						999999999.99	999999999.99	999999999.99	999999999.99	999999999.99
-----						-----	-----	-----	-----	-----
Total Fees Per Trading Currency(XXX) in EUR:						999999999.99	999999999.99	999999999.99	999999999.99	999999999.99
-----						-----	-----	-----	-----	-----
Total Fees Per Exchange Member:						999999999.99	999999999.99	999999999.99	999999999.99	999999999.99

4.1.3 CB060 Fee Statement

Description	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. 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. 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

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						
XXXXX		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX						
BU		BU Long Name		BU Identifier	Trading Currency	Billing Currency		
XXXXXXXX		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		999999	XXX	XXX		
Ac	Prod	Instrument		FeeTyp	FeeTypNam	FeeCrtMthBal	OrderVol	OrderQuant
XXX	XXXXXXXXXXXX	XXXXXXXXXX	XXXXXXXXXXXX	XXX	XXXXXXXXXXXX	999999999999.99	XXXXXXXXXXXXXXXX	999999999999
Total Per Instrument:						999999999999.99	99999999999.9999	999999999999
Total Per Account:						999999999999.99	99999999999.9999	999999999999
Total Per Trading Currency (XXX) in EUR:						999999999999.99	99999999999.9999	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	99999999999.9999	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:

OrdNo	VerNo	Q/O	A/O	Trader	DepTyp	OMV	Trades	DlyFeePerOrdr	Refund
XXXXXXXXXXXXXXXXXX	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
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	This report provides participants information of different types of transactions (addition, modification or deletion) of orders and quotes performed. 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. This report is available only for cash markets.
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	Ord
quotQty	m	Quo
totQty	m	Tot
sumMembOrdQty1	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	Ord
quotQty	m	Quo
totQty	m	Tot
sumMembOrdQty1	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	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX						
Prod	Limit Type	Transactions Count	Ordered Volume	Orders Count	Trades Count	Traded Volume	
XXXXXXXXXXXX	XXXXXXXXXX	999,999,999	XXXXXXXXXXXXXXXXXXXX	99999999999999	99999999999999	XXXXXXXXXXXXXXXXXXXX	
BU	BU Long Name		BU Identifier				
XXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		999999				
Session	Product	Limit Type	Transactions Count	Ordered Volume	Orders Count	Trades Count	Traded Volume
9999999999	XXXXXXXXXXXX	XXXXXXXXXX	999,999,999	XXXXXXXXXXXXXXXXXXXX	99999999999999	99999999999999	XXXXXXXXXXXXXXXXXXXX
User	Product	Limit Type	Transactions Count	Ordered Volume	Orders Count	Trades Count	Traded Volume
XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXX	999,999,999	XXXXXXXXXXXXXXXXXXXX	99999999999999	99999999999999	XXXXXXXXXXXXXXXXXXXX

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.

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

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

XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU BU Long Name BU Identifier

XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999999

Billing Currency

XXX

Fees:

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

Connections:

FeeTyp	FeeTypNam	Amount
999	XXXXXXXXXXXXXX	9999999999.99

Manual Fee Adjustments:

FeeTyp	FeeTypNam	Adjustment Type	Amount
999	XXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	-9999999999.99
Total Manual Fee Adjustments:			-9999999999.99

Total Over All Per Exchange Member:	9999999999.99

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.

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

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:

Text Report Structure

Participant	Participant Long Name	BU	BU Long Name	BU Identifier	User				
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999	XXXXXX				
Trading Currency	Exchange Rate	Billing Currency							
XXX	9999999.999999999	XXX							
Ac	Instrument								
XXX	XXXXXXXXXXXXX	XXXXXXXXXX	XXXXXXXXXXXXX						
OrdNo	VNo	TRF Fix	TRF Var	TAF Fix	TAF Var	Trad Day	OrderVol	Nominal	Info
XXXXXXXXXXXXXXXXXXXX	999	+999999.99	+999999.99	+999999.99	+999999.99	31-12-09	XXXXXXXXXXXXXXXXXXXX	999,999,999.9999	XXXXXX
Total Per Instrument:		+9999999.99	+9999999.99	+9999999.99	+9999999.99		9999999999.9999	+9999999999.99	
Total Per Account Type:		+9999999.99	+9999999.99	+9999999.99	+9999999.99		9999999999.9999	+9999999999.99	
Total Per Trading Curr:		+9999999.99	+9999999.99	+9999999.99	+9999999.99		9999999999.9999	+9999999999.99	
Total Per User in EUR:			+9999999.99	+9999999.99	+9999999.99		+9999999999.99	+9999999999.99	
Total Number Of Orders Per User:				+999999999999					
Total Per Exchange Member:			+9999999.99	+9999999.99	+9999999.99		9999999999.9999	+9999999999.99	
Total Number Of Orders Per Exchange Member:				999999999999					

4.1.9 CB150 Fee Overall Summary T7 Boerse Frankfurt

Description	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. This report is available for Clearing Members listing an accumulation of the information of their Non-Clearing Members. This report is available for each member on T7 Boerse Frankfurt.
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	FeeTypName
feeTypCod	m	Fee Type
feePrvDayAmnt	m	FeePrevDayBal
feeCrtDayAmnt	m	FeeCrtDayAmnt
feeAmnt	m	FeeCrtMthBal
feePrvMthAmnt	m	FeePrvMthBal
feeYtdAmnt	m	FeeYtdBal
sumInstMembFeePrvDayAmnt	m	Total Trans Fees Per Instr:
sumInstMembFeeCrtDayAmnt	m	
sumInstFeeAmnt	m	
sumInstMembFeePrvMthAmnt	m	
sumInstMembFeeYtdAmnt	m	
sumAcctFeePrvDayAmnt	m	Total Fees Per Account:
sumAcctFeeCrtDayAmnt	m	
sumAcctFeeCrtMthAmnt	m	
sumAcctFeePrvMthAmnt	m	
sumAcctFeeYtdAmnt	m	
sumCurrFeePrvDayAmnt	m	Total Per TrdCurr(XXX) in EUR:
sumCurrFeeCrtDayAmnt	m	
sumCurrFeeCrtMthAmnt	m	
sumCurrFeePrvMthAmnt	m	
sumCurrFeeYtdAmnt	m	
sumUserMembPrvDayFeeAmnt	m	(XML only)
sumUserFeeCrtDayAmnt	m	(XML only)
sumUserFeeAmnt	m	(XML only)
sumUserMembPrvMthFeeAmnt	m	(XML only)
sumUserMembYtdFeeAmnt	m	(XML only)

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

Text Report Structure

Participant Participant Long Name

XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU BU Long Name BU Identifier

XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999999

Trading Currency Billing Currency

XXX XXX

Ac Instrument

XXX XXXXXXXXXXX XXXXXXXXXXX XXXXXXXXXXX

FeeTypName	Fee Type	FeePrevDayBal	FeeCrtDayAmnt	FeeCrtMthBal	FeePrvMthBal	FeeYtdBal
XXXXXXXXXXXXXXXXX	XXX	99999999.99	99999999.99	99999999.99+	99999999.99	99999999.99
Total Trans Fees Per Instr:		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 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	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. 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. This report is available for Clearing Members listing an accumulation of the information of their Non-Clearing Members. This report is available for each member on T7 Boerse Frankfurt.
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	

Text Report Structure

Participant	Participant Long Name	BU	BU Long Name	BU Identifier
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999

Trading Currency	Billing Currency
XXX	XXX

Ac	Instrument	FeeTyp	FeeTypNam	FeeCrtMthBal	OrderVol	Order Quant
XXX	XXXXXXXXXXXX XXXXXXXX XXXXXXXXXX	XXX	XXXXXXXXXXXXXXX	99999999.99	XXXXXXXXXXXXXXX	9,999,999,999,999
Total Per Instrument:				99999999.99	9999999999.9999	999999999999
Total Per Account Type:				99999999.99	9999999999.9999	999999999999
Total Per Trading Currency (XXX) in EUR:				99999999.99	9999999999.9999	999999999999
Total Fees Per Exchange Member:				99999999.99		
Total Volume Per Exchange Member:					9999999999.9999	
Total Number of Orders Per Exchange Member:						999999999999
Total All Exchange Members:				99999999.99	9999999999.9999	999999999999.9999

4.1.11 CB162 Monthly Specialist Refund

Description	This report shows the monthly transaction fees, trading fees, Specialist refunds and additional credits per order. The totals are sorted by instrument group, trader and Exchange member. This report is available for all members acting as Specialists.
Frequency	Monthly.
Availability	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	OrdNo
versionNo	m	VNo
perf	o	Perf
kindOfDepo	o	DepTyp
omv	o	Omv
nomVal	o	Nominal
trades	o	Trades
feeTypCodAll	o	(XML only)
tranFeeFix	o	TAF Fix
tranFeeVar	o	TAF Var
fixFee	o	TRF Fix
varFee	o	TRF Var
tranFeeRefFix	o	Refund TAF fix
tranFeeRefVar	o	Refund TAF var
fixRefFee	o	Refund TRF Fix
varRefFee	o	Refund TRF Var
addCrt	o	Add Credit
sumUserTranFeeFix	m	Total Per Trader
sumUserTranFeeVar	m	
sumUserFixFee	m	
sumUserVarFee	m	
sumUserTranFeeRefFix	m	
sumUserTranFeeRefVar	m	
sumUserFixRefFee	m	
sumUserVarRefFee	m	
sumUserAddCrt	m	
sumMktGrpTranFeeFix	m	Total Per Market Group
sumMktGrpTranFeeVar	m	
sumMktGrpFixFee	m	
sumMktGrpVarFee	m	
sumMktGrpTranFeeRefFix	m	

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

Text Report Structure

Participant	Participant Long Name	BU	BU Long Name	BU Identifier	Curr										
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999	XXX										
Market Group	Instrument	User													
XXXXXXXXX	XXXXXXXXXXXXX	XXXXXXXXXXXXX	XXXXXXXXXXXXX	XXXXXXXXX											
OrdNo	VNo	Perf	DepTyp	Omv	Nominal	TRF Trades	fix	var	TAF fix	var	Refund TRF fix	var	Refund TAF fix	var	add Credit
XXXXXXXXXXXXX	999	999%	XXX	99999999.99	99999999999.999	999999	99.99	9999.99	99.99	9999.99	99.99+	9999.99+	99.99+	9999.99+	99.99+
				TRF	TAF	Refund TRF	Refund TAF	add							
				fix	var	fix	var	fix	var	fix	var	fix	var	Credit	
Total Per Market Group:				999999.99	999999.99	999999.99	999999.99	999999.99+	999999.99+	999999.99+	999999.99+	999999.99+	999999.99+		
Total Per User:				999999.99	999999.99	999999.99	999999.99	999999.99+	999999.99+	999999.99+	999999.99+	999999.99+	999999.99+		
Total Per Exchange Member:				999999.99	999999.99	999999.99	999999.99	999999.99+	999999.99+	999999.99+	999999.99+	999999.99+	999999.99+		
Total Fee per Exchange Member:				99999999999.99											
Total Refund per Exchange Member:				-99999999999.99											
Total add. Credit per Exchange Member:				-99999999999.99											

4.1.12 CB242 Specialist Service Fee Per Executed Order

Description	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. This report is available for Clearing Members listing an accumulation of the information of their Non-Clearing Members. This report is available for each member acting as Specialist on T7 Boerse Frankfurt.
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	

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sumInstNom	m	
sumAcctFixFee	m	Total Per Account Type:
sumAcctVarFee	m	
sumAcctOrdVol	m	
sumAcctNom	m	
sumCurrFixFee	m	Total Per Trd Curr (XXX) in EUR:
sumCurrVarFee	m	
sumCurrOrdVol	m	
sumCurrNom	m	
sumUserFixFee	m	Total Per User in EUR:
sumUserVarFee	m	
sumUserOrdVol	m	
sumUserNom	m	
sumUserOrdQty	m	Total Number Of Orders Per User:
sumMembFixFee	m	Total Per Exchange Member:
sumMembVarFee	m	
sumMembOrdVol	m	
sumMembNom	m	
sumMembOrdQty	m	Total Number of Orders Per Exchange Member:

Text Report Structure

Participant	Participant Long Name	BU	BU Long Name	BU Identifier	User				
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999	XXXXXX				
Trading Currency	Exchange Rate	Billing Currency							
XXX	9999999.999999999	XXX							
Ac	Instrument								
XXX	XXXXXXXXXXXXX	XXXXXXXXXX	XXXXXXXXXXXXXX						
Trading Member	OrdNo	VNo	Perf	Trad Day	Service Fee Fix	Service Fee Var	OrderVol	Nominal	Info
XXXXX	XXXXXXXXXXXXXXXXXXXX	999	999	31-12-09	+999999999999.99	+999999999999.99	XXXXXXXXXXXXXXXXXXXX	999,999,999.9999	XXXXX
Total Per Trading Member:					999999999999.99+	+9999999999.99	9999999999.99	+9999999999.99	
Total Per Instrument:					9999999999.99+	+9999999999.99	9999999999.9999	+9999999999.99	
Total Per Account Type:					999999999999.99+	+999999999999.99	9999999999.9999	+9999999999.99	
Total Per Trd Curr (XXX) in EUR:					+999999999999.99	+999999999999.99	9999999999.9999	+9999999999.99	
Total Per User in EUR:					+999999999999.99	+999999999999.99	+9999999999.99	+9999999999.99	
Total Number Of Orders Per User:					+999999999999				
Total Per Exchange Member:					+999999999999.99	+999999999999.99	9999999999.9999	+9999999999.99	
Total Number of Orders Per Exchange Member:					99999999999999				

4.1.13 CB243 Specialist Service Fee XFS Per Executed Order

Description	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. This report is available for Clearing Members listing an accumulation of the information of their Non-Clearing Members. This report is available for each member acting as Specialist on T7 Boerse Frankfurt.
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	

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sumInstOrdVol	m	
sumInstNom	m	
sumAcctFixFee	m	Total Per Account Type:
sumAcctVarFee	m	
sumAcctOrdVol	m	
sumAcctNom	m	
sumCurrFixFee	m	Total Per Trading Currency:
sumCurrVarFee	m	
sumCurrOrdVol	m	
sumCurrNom	m	
sumUserOrdQty	m	Total Number Of Orders Per SP User:
sumUserFixFee	m	Total Per SP User in EUR:
sumUserVarFee	m	
sumUserOrdVol	m	
sumUserNom	m	
sumMembOrdQty	m	Total Number of Orders Per Exchange Member:
sumMembFixFee	m	Total Per Exchange Member in EUR:
sumMembVarFee	m	
sumMembOrdVol	m	
sumMembNom	m	

Text Report Structure

Participant	Participant Long Name	BU	BU Long Name	BU Identifier	User
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999	XXXXXX

Trading Currency	Exchange Rate	Billing Currency
XXX	9999999.9999999999	XXX

Ac	Instrument
XXX	XXXXXXXXXXXX XXXXXXXXXX XXXXXXXXXX

Trading Member	OrdNo	VNo	Perf	Service Fee Fix	Service Fee Var	OrderVol	Nominal	Info
XXXXX	XXXXXXXXXXXXXXXXXXXX	999	999	+999999999999.99	+999999999999.99	XXXXXXXXXXXXXXXXXXXX	999,999,999.9999	XXXXX
Total Per Trading Member:				999999999999.99+	+9999999999.99	99999999999.99	+9999999999.99	
Total Per Instrument:				9999999999.99+	+9999999999.99	9999999999.9999	+9999999999.99	
Total Per Account Type:				999999999999.99+	+999999999999.99	99999999999.9999	+9999999999.99	
Total Per Trading Currency:				+999999999999.99	+999999999999.99	99999999999.9999	+9999999999.99	
Total Number Of Orders Per SP User:				+999999999999				
Total Per SP User in EUR:				+999999999999.99	+999999999999.99	+9999999999.99	+9999999999.99	
Total Number of Orders Per Exchange Member:						999999999999		
Total Per Exchange Member in EUR:				+999999999999.99	+999999999999.99	99999999999.9999	+9999999999.99	

4.1.14 CB250 Specialist Service Fee Overall Summary

Description	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. This report is available for Clearing Members listing an accumulation of the information of their Non-Clearing Members. This report is available for each member acting as Specialist on T7 Boerse Frankfurt.
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	

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

Text Report Structure

Participant	Participant Long Name	BU	BU Long Name	BU Identifier	User		
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999	XXXXXX		
Trading Currency	Exchange Rate	Billing Currency					
XXX	9999999.99999999	XXX					
Ac	Instrument						
XXX	XXXXXXXXXXXX	XXXXXXXXXX	XXXXXXXXXXXX				
Trading Member	ServFeeTyp	ServFeeTypName	ServFeePrevDayBal	ServFeeCrtDayAmnt	ServFeeCrtMthBal	ServFeePrvMthBal	ServFeeYtdBal
XXXXX	XXX	XXXXXXXXXXXXXXX	99999999.99+	99999999.99+	99999999.99+	99999999.99+	999999999.99+
Total Trans ServFee Per Trading Member:			99999999.99+	99999999.99+	99999999.99+	99999999.99+	999999999.99+
Total Trans ServFee Per Instrument:			99999999.99+	99999999.99+	99999999.99+	99999999.99+	999999999.99+
Total ServFee Per Account:			99999999.99+	99999999.99+	99999999.99+	99999999.99+	999999999.99+
Total ServFee Per Trd Curr (XXX) in EUR:			99999999.99+	99999999.99+	99999999.99+	99999999.99+	999999999.99+
Total ServFee Per Exchange Member:			99999999.99+	99999999.99+	99999999.99+	99999999.99+	999999999.99+

4.1.15 CB253 Specialist Service Fee XFS Overall Summary

Description	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. This report is available for Clearing Members listing an accumulation of the information of their Non-Clearing Members. This report is available for each member acting as Specialist on T7 Boerse Frankfurt.
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	

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

Text Report Structure

Participant	Participant Long Name	BU	BU Long Name	BU Identifier	User		
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999	XXXXXX		
Trading Currency Billing Currency							
XXX	XXX						
Ac	Instrument						
XXX	XXXXXXXXXXXX	XXXXXXXXXX	XXXXXXXXXXXX				
Trading Member	ServFeeTyp	ServFeeTypName	ServFeePrevDayBal	ServFeeCrtDayAmnt	ServFeeCrtMthBal	ServFeePrvMthBal	ServFeeYtdBal
XXXXX	XXX	XXXXXXXXXXXXXXX	99999999.99+	99999999.99+	99999999.99+	99999999.99+	999999999.99+
Total ServFee Per Trading Member:			99999999.99+	99999999.99+	99999999.99+	99999999.99+	999999999.99+
Total ServFee Per Instrument:			99999999.99+	99999999.99+	99999999.99+	99999999.99+	999999999.99+
Total ServFee Per Account:			99999999.99+	99999999.99+	99999999.99+	99999999.99+	999999999.99+
Total ServFee Per Trd Curr (XXX) in EUR:			99999999.99+	99999999.99+	99999999.99+	99999999.99+	999999999.99+
Total ServFee Per Exchange Member in EUR:			99999999.99+	99999999.99+	99999999.99+	99999999.99+	999999999.99+

4.1.16 CB260 Specialist Service Fee Statement

Description	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. 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. This report is available for Clearing Members listing an accumulation of the information of their Non-Clearing Members. This report is available for each member acting as Specialist on T7 Boerse Frankfurt.
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

billCurrTypCod	m	Billing Currency

cb260Grp4, repeated 1 ... variable times:cb260KeyGrp4

acctTypGrp	m	Ac

cb260Grp5, repeated 1 ... variable times:cb260KeyGrp5mnemIsin

product	m	Instrument

instrumentMnemonic	o	

isinCod	m	

cb260Grp6, repeated 1 ... variable times:cb260KeyGrp6

trdMemb	m	Trading Member

cb260Rec, repeated 1 ... variable times:

servFeeTypCod	m	ServFeeTyp

servFeeTypNam	m	ServFeeTypNam

servFeeCrtMthBal	m	ServFeeCrtMthBal

orderVol	m	OrderVol

ordrQty1	m	OrderQuant

sumTrdMembServFeeCrtMthBal	m	Total Per Trading Member:

sumTrdMembOrdrVol	m	

sumTrdMembOrdrQty	m	

sumIsinServFeeCrtMthBal	m	Total Per Instrument:

sumInstOrdrVol	m	

sumInstOrdrQty	m	

sumAcctServFeeCrtMthBal	m	Total Per Account Type:

sumAcctOrdrVol	m	

sumAcctOrdrQty	m	

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

sumCurrOrdrVol	m	

sumCurrOrdrQty	m	

sumMembServFeeCrtMthBal	m	Total Per Exchange Member:

sumMembOrdrVol	m	Total Volume Per Exchange Member:

sumMembOrdrQty	m	Total Number Of Orders Per Exchange Member:

sumHseServFeeCrtMthBal	o	Total All Exchange Members:
sumHseOrdVol	o	
sumHseOrdQty	o	

Text Report Structure

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

Trading Currency Billing Currency

XXX	XXX

Ac	Instrument
XXX	XXXXXXXXXXXX XXXXXXXXXX XXXXXXXXXX

Trading Member	ServFeeTyp	ServFeeTypNam	ServFeeCrtMthBal	OrderVol	OrderQuant
XXXXX	XXX	XXXXXXXXXXXXXXX	9999999.99+	XXXXXXXXXXXXXXXXXX	9,999,999,999,999
Total Per Trading Member:			99999999.99+	99999999999.99	9999999999999.99
Total Per Instrument:			99999999.99+	99999999999.9999	9999999999999
Total Per Account Type:			99999999.99+	99999999999.9999	9999999999999
Total Per Trd Curr (XXX) in EUR:			99999999.99+	99999999999.9999	9999999999999
Total Per Exchange Member:			99999999.99+		
Total Volume Per Exchange Member:				99999999999.9999	
Total Number Of Orders Per Exchange Member:					9999999999999
Total All Exchange Members:			99999999.99+	99999999999.9999	9999999999999.9999

4.1.17 CB263 Specialist Service Fee XFS Statement

Description	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. 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. This report is available for Clearing Members listing an accumulation of the information of their Non-Clearing Members. This report is available for each member acting as Specialist on T7 Boerse Frankfurt.
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

cb263Grp3, repeated 1 ... variable times:cb263KeyGrp3

currTypCod	m	Trading Currency

billCurrTypCod	m	Billing Currency

cb263Grp4, repeated 1 ... variable times:cb263KeyGrp4

acctTypGrp	m	Ac

cb263Grp5, repeated 1 ... variable times:cb263KeyGrp5mnemIsin

product	m	Instrument

instrumentMnemonic	o	

isinCod	m	

cb263Grp6, repeated 1 ... variable times:cb263KeyGrp6

trdMemb	m	Trading Member

cb263Rec, repeated 1 ... variable times:

servFeeTypCod	m	ServFeeTyp

servFeeTypNam	m	ServFeeTypNam

servFeeCrtMthBal	m	ServFeeCrtMthBal

orderVol	m	OrderVol

ordrQty1	m	OrderQuant

sumTrdMembServFeeCrtMthBal	m	Total Per Trading Member:

sumTrdMembOrdrVol	m	

sumTrdMembOrdrQty	m	

sumIsinServFeeCrtMthBal	m	Total Per Instrument:

sumInstOrdrVol	m	

sumInstOrdrQty	m	

sumAcctServFeeCrtMthBal	m	Total Per Account Type:

sumAcctOrdrVol	m	

sumAcctOrdrQty	m	

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

sumCurrOrdrVol	m	

sumCurrOrdrQty	m	

sumMembServFeeCrtMthBal	m	Total Per Exchange Member:

sumMembOrdrVol	m	Total Volume Per Exchange Member:

sumMembOrdrQty	m	Total Number Of Orders Per Exchange Member:

sumHseServFeeCrtMthBal	o	Total All Exchange Members:
sumHseOrdVol	o	
sumHseOrdQty	o	

Text Report Structure

Participant	Participant Long Name	BU	BU Long Name	BU Identifier	User
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999	XXXXXX
Trading Currency	Billing Currency	Ac	Instrument		
XXX	XXX	XXX	XXXXXXXXXXXX XXXXXXXXXX XXXXXXXXXX		
Trading Member					
XXXXX					
ServFeeTyp	ServFeeTypNam	ServFeeCrtMthBal	OrderVol	OrderQuant	
XXX	XXXXXXXXXXXXXXX	99999999.99+	XXXXXXXXXXXXXXXXXXXX	9,999,999,999,999	
Total Per Trading Member:		99999999.99+	9999999999.99	999999999999.99	
Total Per Instrument:		99999999.99+	9999999999.9999	999999999999	
Total Per Account Type:		99999999.99+	9999999999.9999	999999999999	
Total Per Trd Curr (XXX) in		99999999.99+	9999999999.9999	999999999999	
Total Per Exchange Member:		99999999.99+			
Total Volume Per Exchange Member:			9999999999.9999		
Total Number Of Orders Per Exchange Member:				999999999999	
Total All Exchange Members:		99999999.99+	9999999999.9999	999999999999.9999	

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4.1.18 CB442 DBDX Fee Per Executed Order

Description	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. 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. This report is provided for DBDX only.
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
addMemblId	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	9999999.99999999	XXX	XXX	XXXXXXXXXXXX XXXXXXXX XXXXXXXXXX	
Order No	VNo	FeeTyp	FeeTypNam	Trader	Trad Day DlyFeePerOrder OrderVol
XXXXXXXXXXXXXXXXXXXX	999	XXX	XXXXXXXXXXXX	XXXXXX	31-12-09 +99999999.99 XXXXXXXXXXXXXXXX
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:			9999999999.9999		
Total Number Of Orders Per Exchange Member:			999999999999		

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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:

FeeType	FeeTypNam	Amount
XXX	XXXXXXXXXXXXXXXX	-9999999999.99
Total Connections:		9999999999.99

Manual Fee Adjustments:

FeeTyp	FeeTypNam	Adjustment Type	Amount
999	XXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	-9999999999.99
Total Manual Fee Adjustments:			-9999999999.99
Total Over All Per Exchange Member:			9999999999.99

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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.

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4.2.2 PM020 Performance Report ETFs & ETPs 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 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. 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. This report only lists information about ETFs & ETPs. The report PM010 Performance Report Equities Regulated Market Maker outlines performance data for equities. 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

pm020

rptHdr

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

pm020Grp, repeated 0 ... variable times:

pm020KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

pm020Grp1, repeated 1 ... variable times:

pm020KeyGrp1

businessUnitGrp

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

pm020Grp2, repeated 1 ... variable times:

pm020KeyGrp2

instrumentGrp1

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

pm020Rec, repeated 1 ... variable times:

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

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

Text Report Structure

This report is available only in XML format.

4.2.3 PM100 Performance Report Equities Designated Sponsor

Description	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. 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. This report only lists equities. The report PM200 Performance Report ETFs & ETPs Designated Sponsor lists performance data for ETFs & 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. 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

pm100

rptHdr

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

pm100Grp, repeated 0 ... variable times:

pm100KeyGrp

participantGrp

participant	m	Participant

partLngName	m	Participant Long Name
<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

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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	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. 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. This report only lists ETFs & ETPs. The report PM100 Performance Report Equities Designated Sponsor lists performance data for equities. 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. 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

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.

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4.2.5 PM300 Compliance Report Equities Designated Sponsor

Description	This report informs Designated Sponsor if 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 reregistration 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. This report only lists equities. The report PM400 Compliance Report ETFs & ETPs Designated Sponsor outlines compliance data for ETFs & 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. 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

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.

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4.2.6 PM400 Compliance Report ETFs & ETPs Designated Sponsor

Description	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. This report only lists ETFs & ETPs. The report PM300 Compliance Report Equities Designated Sponsor outlines compliance data for equities. 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. 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

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	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. 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. This report is available only for cash markets.
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

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totalCTRateBonusDSMtd	m	CT Particip Rate with Bonus
totalCTAtwSpreadPercentageBonusDSMtd	m	CT ATWSB %
totalCTAtwSpreadBonusToMaxSpreadDSMtd	m	CT ATWSB/Max Spread
totalRatingDSMtd	m	TTL Rating

[illegible]

4.2.8 PM600 Individual Rating Report Equities Designated Sponsor

Description	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. All descriptions of the data record of PM500 Rating Report Equities Designated Sponsor apply here too. 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. This report is available only for cash markets.
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

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

[illegible]

4.2.9 PM700 Xetra Retail Liquidity Provider

Description	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. 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

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

instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr
securityType	m	SecuTyp
pag	m	PAG
<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)
execRetailVolumePassiveAllRLP	m	(XML only)
relativeStrength	m	(XML only)
rlpRanking	m	(XML only)
medianAggressiveRMOOrderVolume	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)
execRetailVolumePassiveAllRLPMtd	m	(XML only)
relativeStrengthMtd	m	(XML only)
rlpRankingMtd	m	(XML only)
medianAggressiveRMOOrderVolumeMtd	m	(XML only)

Text Report Structure

This report is available only in XML format.

4.2.10 PM710 Xetra Retail Member Organization

Description	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. 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

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

pm710Grp3, repeated 1 ... variable times:

pm710KeyGrp3

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

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		(XML only)

Text Report Structure

This report is available only in XML format.

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4.2.11 PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs

Description	This report includes the daily and month-to-date performance of one Designated Sponsor for one Issuer in all ETFs & ETPs the Designated Sponsor supports out of the Issuer's ETF & 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. This report is addressed to the Issuer and shows the same data as report PM820 Individual Designated Sponsor-Issuer Report ETFs & 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. 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

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	This report includes the daily and month-to-date performance of one Designated Sponsor for one Issuer in all ETFs & ETPs the Designated Sponsor supports out of the Issuer's ETF & 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. This report is addressed to the Designated Sponsor and shows the same data as report PM810 Individual Issuer-Designated Sponsor Report ETFs & 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. 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

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.

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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.

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

pm900

rptHdr

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

pm900Grp, repeated 0 ... variable times:

pm900KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

pm900Grp1, repeated 1 ... variable times:

pm900KeyGrp1

businessUnitGrp

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

pm900Grp2, repeated 0 ... variable times:

pm900KeyGrp2

instrumentGrp1

product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id

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

Text Report Structure

This report is available only in XML format.

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4.2.14 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

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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.

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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
pm920Rec, 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.

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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	OrdNo
buyCod	m	B/S
limOrdPrc	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

Text Report Structure

Participant	Participant Long Name	BU	BU Long Name	BU Identifier
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999

Trader Trader Id

XXXXXX 999999

SecuAdmin	UpdCod	Upd date	Upd Time	PrvUpdDat	FieldName	Previous Value
		New Value				
XXXXXXXXXXXX	XXXXXX	31-12-09	23:59:59	31-12-09	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX
					XXXXXXXXXXXXXXXXXXXXXXXXXXXX	

SecuAdmin	UpdCod	Upd Date	Upd Time	PrvUpdDat	MktGrp	Role
XXXXXXXXXXXX	XXXXXX	31-12-09	23:59:59	31-12-09	XXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX

SecuAdmin	UpdCod	Upd Date	Upd Time	PrvUpdDat	TES Type	TES Eligibility
XXXXXXXXXXXX	XXXXXX	31-12-09	23:59:59	31-12-09	XXXXX	X

Total User Add	99,999
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

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4.4.2 RD115 User Profile Status

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

XXXXX X

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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

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

Text Report Structure

Participant	Participant Long Name	BU	BU Long Name	BU Identifier Rule ID
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999 99999
UpdCod Upd Date Upd Time	SecuAdmin PrvUpdDat	Field Name	Previous value	
New value				
XXXXXX	31-12-09 23:59:59 XXXXXXXXXXXX 31-12-09	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	
	XXXXXXXXXXXXXXXXXXXXXXXXXXXX			
totBUUpdCodAdd	99,999			
totBUUpdCodChg	99,999			
totBUUpdCodDel	99,999			
totParticipantUpdCodAdd	99,999			
totParticipantUpdCodChg	99,999			
totParticipantUpdCodDel	99,999			

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

freeText2	o	Text 2
freeText3	o	Text 3
freeText4	o	Text 4
opnClsCod	o	O
clearingTakeUpMember	o	TakeUpMbr
cooperationPartner	o	Coop Part.
ordOriginFirm	o	Ext.Memb.
beneficiary	o	Beneficiary
customerInstr	o	CustomerInstr
endClientToken	o	EndClientToken
totBURules	o	Total Defined Rules

Text Report Structure

Participant	Participant Long Name	BU	BU Long Name	BU Identifier	Rule ID
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999	99999
Valid Ac	Account Name	Text 1	Text 2	Text 3	Text 4
Beneficiary	CustomerInstr	EndClientToken			
X	XX XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX
XXXXXXXXXX	X	XXXXXXXXXXXXXXXXXXXX			
Total Defined Rules 99999					

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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

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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

Text Report Structure

Participant	Participant Long Name	BU	BU Long Name	BU Identifier
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999

Trader Trader Id

XXXXXX 999999

Rule ID	Rule Name
999999999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

Total User Add	99,999
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

4.4.6 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

Text Report Structure

Participant		Participant Long Name			BU	BU Long Name			BU Identifier	
-----		-----			-----	-----			-----	
XXXXX		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX			XXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX			999999	
-----		-----			-----	-----			-----	
Trader		Trader Id		Rule ID		Rule Name				
-----		-----		-----		-----				
XXXXXX		999999		999999999999999999999999		XXXXXXXXXXXXXXXXXXXXXXXXXXXX				
-----		-----		-----		-----				
Initiator	MktGrp	Prod	Type	Instrument Type	Enrichment Rule ID	AC Beneficiary	Client Identifier	CommHedgFlg	C	
Exec Identifier		Exec Qualifier		OrgFirm.	Flex Account Info	Text 1		Text 2	Text 3	
Text 4		Invest Identifier		Invest Qualifier	Liq Prov Activity	Max Trade Quantity	Max Trade Value	OC	OCC	
Compliance Info		Skip Qty Check		Skip Value Check	Take Up Mbr	TC DMA Flag	EndClientToken			
Max Price Deviation		Unit		Max Price Deviation						
-----		-----		-----		-----		-----		-----
XXXXXXXXXX	XXXXXXXXXX	XXXXXXXXXXXX	XXXXX	XXXXXXXXXX	XXXXXXXXXXXX	XX	XXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXX	X
XXXXXXXXXXXXXXXXXXXX		XXXXX	XXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX		
XXXXXXXXXXXXXXXXXXXX		XXXXXXXXXXXXXXXXXXXX		XXXXXX	X	99999999.9999		99999999.9999	X	XX
XXXXXXXXXXXXXXXXXXXX		X	X	XXXXX	XX	XXXXX	XXXXXXXXXXXXXXXXXXXX			
X		999999.99999								

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

Text Report Structure

Participant	Participant Long Name	BU	BU Long Name	BU Identifier			
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999			
Trader Trader Id							
XXXXXX	999999						
Prod	UpdCod	Upd Date	Upd Time	SecuAdmin	PrvUpdDat	FieldName	Previous Value
	New Value						
XXXXXXXXXXXX	XXXXXX	31-12-09	23:59:59	XXXXXXXXXXXX	31-12-09	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX
	XXXXXXXXXXXXXXXXXXXXXXXXXXXX						

Total User Add						99,999	

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	

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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

Text Report Structure

Participant	Participant Long Name	BU	BU Long Name	BU Identifier
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999
Trader	Trader Id	Prod	SmartFlag	
XXXXXX	999999	XXXXXXXXXXXX	XXXXX	

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

Text Report Structure

Participant	Participant Long Name	BU	BU Long Name	BU Identifier
-----	-----	-----	-----	-----
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999
SMP Disable Flag	SMP Type	Processing	SMP Action	Side
-----	-----	-----	-----	-----
XXXXX	XX	XXXXXXXXX		
Grouped BU	Grouped BU Long			
-----	-----			
XXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX			

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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									

XXXXXXXX	XXXXXX	31-12-09	23:59:59	XXXXXXXXXXXX	31-12-09	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX		
XXXXXXXXXXXXXXXXXXXXXXXXXXXX									

Total Business Unit Add						99,999			

Total Business Unit Change						99,999			

Total Business Unit Delete						99,999			

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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
maxOrdQty	o	MaxOrdQty
maxOrdQtyCon	o	MaxOrdQtyCon
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	

XXXXXXXXX	999999999.9999	99999	9999999999.9999	99999	9999999999.9999	99999	

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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

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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

Text Report Structure

Participant	Participant Long Name	BU	BU Long Name	BU Identifier
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999
TSL User Group				

XXX				
TSL Product Group	UpdCod Upd Date Upd Time	SecuAdmin	PrvUpdDat	FieldName Previous Value
	New Value			
XXXXXXXXX	XXXXXX 31-12-09 23:59:59 XXXXXXXXXXXX 31-12-09	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXX				
Total User Add				99,999
Total User Change				99,999
Total User Delete				99,999
Trader				

XXXXXX				
Prod	UpdCod Upd Date Upd Time	SecuAdmin	PrvUpdDat	FieldName Previous Value
	New Value			
XXXXXXXXXXXX	XXXXXX 31-12-09 23:59:59 XXXXXXXXXXXX 31-12-09	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXX				
Total User Add				99,999
Total User Change				99,999
Total User Delete				99,999
TSL User Group				

XXX				
Prod	UpdCod Upd Date Upd Time	SecuAdmin	PrvUpdDat	FieldName Previous Value
	New Value			
XXXXXXXXXXXX	XXXXXX 31-12-09 23:59:59 XXXXXXXXXXXX 31-12-09	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXX				

Total User Add				99,999

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

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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	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX						
BU	BU Long Name	BU Identifier					
-----	-----	-----					
XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999					
TSL Product Group	MaxOrdQtyCM	MaxCalSprdQtyCM	MaxTESQtyCM				
-----	-----	-----	-----				
XXXXXXX	999999999.9999	999999999.9999	999999999.9999				
TSL User Group	-----						
XXX							
TSL Product Group	MaxOrdQtySTSL	MaxOrdQtySTSLCon	MaxCalSprdQtySTSL	MaxCalSprdQtySTSLCon	MaxTESQtySTSL	MaxTESQtySTSLCon	
	EffMaxOrdQty	EffMaxCalSprdQty	EffMaxTESQty				
-----	-----	-----	-----	-----	-----	-----	
XXXXXXX	999999999.9999	99999	999999999.9999	99999	999999999.9999	99999	
	999999999.9999	999999999.9999	999999999.9999				
Trader	-----						
XXXXXX							
Prod	MaxOrdQtyETSL	MaxOrderQtyETSLCon	MaxCalSprdQtyETSL	MaxCalSprdQtyETSLCon	MaxTESQtyETSL	MaxTESQtyETSLCon	EffMaxOrdQty
	EffMaxCalSprdQty	EffMaxTESQty					
-----	-----	-----	-----	-----	-----	-----	-----
XXXXXXXXXXXX	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
	MaxTESQtyETSLPerUsrGrp	MaxTESQtyETSLConPerUsrGrp	EffMaxOrdQtyUsrGrpProduct	EffMaxCalSprdQtyUsrGrpProduct			
-----	-----	-----	-----	-----	-----	-----	-----
XXXXXXXXXXXX	999999999.9999	99999	999999999.9999				99999
	999999999.9999	99999	999999999.9999			999999999.9999	
	999999999.9999						

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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

secuAdminCod	m	SecuAdmin
prvUpdDat	o	PrvUpdDat
updtFldNam	m	FieldName
audtValBefore	o	Previous Value
audtValAfter	o	New Value

Text Report Structure

Participant	Participant Long Name					BU	BU Long Name		BU Identifier
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX					XXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		999999
SMP-ID	Ownership	UpdCod	Upd Date	Upd Time	SecuAdmin	PrvUpdDat	FieldName	Previous Value	
								New Value	
9999999999	X	XXXXXX	31-12-09	23:59:59	XXXXXXXXXX	31-12-09	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	
								XXXXXXXXXXXXXXXXXXXXXXXXXXXX	

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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

mktWideMatchInstCrossIdExpDat	m	Expiration Date of SMP ID
mktWideMatchInstCrossIdLastModDate	m	Last Modified Date of SMP ID
mktWideMatchInstCrossIdSts	m	Status

Text Report Structure

Participant	Participant Long Name	BU	BU Long Name	BU Identifier
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999
SMP-ID	Ownership	Beneficiary Owner	Public Information	
	Internal Description	Expiration Date of SMP ID	Last Modified Date of SMP ID	Status
9999999999	X	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	31-12-09	31-12-09	X

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4.4.16 RD240 Enhanced Drop Copy Request Maintenance

Description	The report provides an overview of all changes made to attributes of Enhanced Drop Copy Request status , i.e. deletions, additions, modifications for a participant. This report is available for all clearing members.
Frequency	Daily.
Availability	Member Report.

XML Report Structure

M/O Text Report Heading

rd240

rptHdr

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

rd240Grp, repeated 0 ... variable times:

rd240KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

rd240Grp1, repeated 1 ... variable times:

rd240KeyGrp1

businessUnitGrp

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

rd240Rec, repeated 1 ... variable times:

secuAdminCod	m	SecuAdmin
updCod	m	UpdCod
updDat	m	Upd Date
updTim	m	Upd Time
prvUpdDat	o	PrvUpdDat
updtFldNam	m	FieldName

- audtValBefore

audtValAfter
- o

o
- Previous Value

New Value

Text Report Structure

Participant	Participant Long Name	BU	BU Long Name	BU Identifier
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999
SecuAdmin	UpdCod Upd Date Upd Time PrvUpdDat	FieldName	Previous Value	
	New Value			
XXXXXXXXXXXX	XXXXXX 31-12-09 23:59:59 31-12-09	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	
	XXXXXXXXXXXXXXXXXXXXXXXXXXXX			

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4.4.17 RD245 Enhanced Drop Copy Request Status

Description	The report provides an overview of all current Enhanced Drop Copy Request status details for a participant. This report is available for all clearing members.
Frequency	Daily.
Availability	Member Report.

XML Report Structure

M/O Text Report Heading

rd245

rptHdr

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

rd245Grp, repeated 0 ... variable times:

rd245KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

rd245Grp1, repeated 1 ... variable times:

rd245KeyGrp1

businessUnitGrp

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

rd245Rec, repeated 1 ... variable times:

user	m	Trader
edcRequestingCM	m	EDC Request CM
edcApprovingNCM	m	EDC Approve NCM
edcRequestStatus	m	EDC Request Status
updDat	m	Upd Date
updTim	m	Upd Tim

Text Report Structure

Participant	Participant Long Name	BU	BU Long Name	BU Identifier
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999
Trader	EDC Request CM	EDC Approve NCM	EDC Request Status	Upd Date Upd Tim
XXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXX	31-12-09 23:59:59

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4.4.18 RD250 Enhanced Drop Copy Session Configuration Maintenance

Description	The report provides an overview of all changes made to attributes of Enhanced Drop Copy Session Configuration status details , i.e. deletions, additions, modifications for a participant. This report is available for all clearing members.
Frequency	Daily.
Availability	Member Report.

XML Report Structure

M/O Text Report Heading

rd250

rptHdr

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

rd250Grp, repeated 0 ... variable times:

rd250KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

rd250Grp1, repeated 1 ... variable times:

rd250KeyGrp1

businessUnitGrp

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

rd250Rec, repeated 1 ... variable times:

secuAdminCod	m	SecuAdmin
updCod	m	UpdCod
updDat	m	Upd Date
updTim	m	Upd Time
prvUpdDat	o	PrvUpdDat
updtFldNam	m	FieldName

- audtValBefore

audtValAfter
- o

o
- Previous Value

New Value

Text Report Structure

Participant	Participant Long Name	BU	BU Long Name	BU Identifier
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999
SecuAdmin	UpdCod Upd Date Upd Time PrvUpdDat	FieldName	Previous Value	
	New Value			
XXXXXXXXXXXX	XXXXXX 31-12-09 23:59:59 31-12-09	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	
	XXXXXXXXXXXXXXXXXXXXXXXXXXXX			

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4.4.19 RD255 Enhanced Drop Copy Session Configuration Status

Description	The report provides an overview of all current Enhanced Drop Copy Session Configuration status details for a participant. This report is available for all clearing members.
Frequency	Daily.
Availability	Member Report.

XML Report Structure

M/O Text Report Heading

rd255

rptHdr

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

rd255Grp, repeated 0 ... variable times:

rd255KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

rd255Grp1, repeated 1 ... variable times:

rd255KeyGrp1

businessUnitGrp

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

rd255Rec, repeated 1 ... variable times:

sessionId	m	Session ID
businessUnitId	m	NCM ID
businessUnit	m	NCM
user	m	Trader
activationDate	m	Activation Date
disableEDC	m	Disable EDC
updDat	m	Upd Date

updTim	m	Upd Time

Text Report Structure

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

Session ID	NCM ID	NCM	Trader Activation Date	Disable EDC	Upd Date	Upd Time
999999999	999999	XXXXXXXXX	XXXXXX	31-12-09	XXXXX	31-12-09 23:59:59

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4.5 TA Trading Maintenance

4.5.1 TA113 Complex and Flexible Instrument Definition

Description	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. Reports are split per Product, Instrument Type and Sub-Type (when it exists) and sorted per Instrument. 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. For Option Volatility Strategies, the underlying leg (underlying product, side, ratio and mnemonic) and the underlying price are additionally listed. For Flexible Instruments, a distinction is done between flexible Futures and flexible Options for which the full instrument definition is provided. This report is available only for derivative markets.
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

```
XXXX XXXXXXXXXXXX 31-12-09 31-12-09 999999.99999 99 X XXXXXXXXXXXXXXXXXXXX XXXX
```

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4.5.2 TA114 Variance Futures Parameter

Description	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. 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. This report is available only for derivative markets.
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

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

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

Text Report Structure

Product	Next Business Date	Type							
XXXXXXXXXXXX	31-12-09	XXX							
Prod Date	Ann BDO	Settl Date	FD	Funding Rate	Day Funding	Acc Funding	Curr Coupon	Distri Index	Day Distribu
	Acc Distribu		Under Close		R-Factor				
31-12-09	999 +99	31-12-09	+99	+999999.999999	+999999.999999	+999999.999999	+999999.999999	+999999.999999	+999999.999999
	+999999.999999		+9999.99999999	9999.99999999					
Instrument ID	Instrument Mnemonic			Expiration Date					
99999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX			31-12-09					
Inst Date	ExpS Date	DMat	Prelim Underlying	Final Underlying	Settl Spread	Settl Basis	Settl Price		
31-12-09	31-12-09	+9999	+9999.99999999	+9999.99999999	+999999.999999	+999999.999999	+999999.999999		

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:

splitPosition	m	SplitPos
targetProduct	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

Text Report Structure

Product	DecaySplit	Target	Product						
XXXXXXXXXXXX	99	XXXXXXXXXXXX							
Product	Instrument Id	Instrument Mnemonic	CntrYear	CntrMonth	CP	Strike Price	VerNum		
XXXXXXXXXXXX	99999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	9999	99	XXXX	999999.99999	99		
SplitPos	Product	Instrument Id	Instrument Mnemonic	CntrYear	CntrMonth	CP	Strike Price	VerNum	
99	XXXXXXXXXXXX	99999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	9999	99	XXXX	999999.99999	99	

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4.6 TC Transactions Cash Market

4.6.1 TC230 Cross and Quote Requests

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

tc230Grp3, repeated 1 ... variable times:

tc230KeyGrp3		
reqType	m	Type

tc230Grp4, repeated 1 ... variable times:

tc230KeyGrp4		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic

tc230Rec, repeated 1 ... variable times:

reqTime	m	Time
buyCod	o	B/S
reqQty	o	Quantity

Text Report Structure

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

Product	InstType	Instrument Id	Instrument Mnemonic	Time	B/S	Quantity
XXXXXXXXXXXXX	XXXXXXXXX	999999999999999999999999	XXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXX	XXXX	999999999.9999

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4.6.2 TC540 Daily Order Maintenance

Description	For each market participant and for each exchange, this report lists all orders regularly entered, traded, changed or deleted during the day. The report is split per business unit, session and trader and sorted per product, instrument type, instrument and time. 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

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)
minAcctQty	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)
userOrdNum	o	(XML only)
freeText2	o	(XML only)
text	o	(XML only)
businessUnit	o	(XML only)
enteringUser	o	(XML only)
clientRef	o	(XML only)
tradingCapacity	o	(XML only)
tradeEnrichmentRuleId	o	(XML only)
sideLiquidityInd	o	(XML only)
fixClOrdId	o	(XML only)
fixLfClOrdId	o	(XML only)
matchInstCrossId	o	(XML only)
qrsQuoteId	o	(XML only)
dmaFlg	o	(XML only)

Text Report Structure

This report is available only in XML format.

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4.6.3 TC545 Daily TES Maintenance

Description	For each exchange member, this report lists the T7 Entry Service (TES) activity. In this report following TES trades are listed: - LIS Trades. - OTC Trades. 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. This report is available only for cash markets.
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
execPrec	o	Price
exchRat	o	ExchRat
closTime	o	Clos Time
entryTime	m	Entry Time
execTime	o	Exec Time
settlDat	o	Settlement Date
eventId	o	Neg Ev ID
dealId	o	Deal ID

onBehalfGrp

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

tc545SideGrp, repeated 1 ... variable times:

sideId	m	Side ID
execQty	m	Size
buyCod	m	B/S

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

Text Report Structure

Participant	Participant Long Name				
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX				
BU	BU Long Name		BU Identifier		
XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		999999		
User					
XXXXXX					
Product	InstType	Instrument Id	Instrument Mnemonic	isinCod	wknNo
	Instrument Name	Curr			
XXXXXXXXXX	XXXXXX	99999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXX	XXXXXXXXXX
		XXXXXXXXXXXXXXXXXXXXXXXXXXXX			
Time	Segment MIC	TES ID	Type	Act Initiator	User B D
		ExchRat Clos Time		Entry Time	Exec Time
	Deal ID	BU Obo	BU Obo Long Name		Trader Obo
XXXXXXXXXXXXXXXXXX	XXXX	XXXXXXXXXXXXXXXXXXXX	XXXXX	XXX	XXXXXX
		9999999.99999999	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX
					31-12-09
		XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXXXXX
Side ID	Size	B/S	Bus Unit	Trader Sts	Appr Time
	Invest Qualifier	Exec Identifier		Exec Qualifier	LiqProvActivity
	DMA Flag	RegOrderEvent	TC	Text 1	Text 2
					Text 4
XXXXXXXXXXXXXXXXXXXX	99999999.9999	XXXX	XXXXXX	XXXXX	XXXXXXXXXXXXXXXXXXXX
	XXXX		XXXXXXXXXXXXXXXXXXXX	XXXXX	X
	XXXX	XXXX	XX	XXXXXXXXXXXX	XXXXXXXXXXXX

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
minAcctQty	o	(XML only)
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
userOrdNum	o	UsrOrdNmb
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		XXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		999999 XXXXXX	
Product	InstType	Instrument Id	Instrument Mnemonic		isinCod	wknNo	
	Instrument Name		Curr				
XXXXXXXXXXXX	XXXXXXX	99999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		XXXXXXXXXXXX	XXXXXXXXXX	
	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	UsrOrdNrNmbr	Text 2	Text
	TC ClientRef	Session FixClOrdId		SMP-ID DMA			
XXXXXXXXXXXXXXXXXXXX	999999999	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXX	
X		XXXX XXXX	999,999,999.9999	999,999,999.9999	999,999,999.9999	999,999,999.9999	999999.99999+
999999.99999+		999999.99999+		99.9999	999999999.9999	XXX X XXX X	X 31-12-09
XXXXXXXXXXXXXXXXXXXX	31-12-09	XXXXXXXXXXXXXXXXXXXX	XXX	31-12-09	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX
XX	XXXXXXXXXXXXXXXXXXXX	999999999	XXXXXXXXXXXXXXXXXXXX	9999999999	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					

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4.6.5 TC600 Xetra EnLight Maintenance

Description	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. For the requester following details are present: - All the details of the Negotiation Event. - Quotes sent by all the respondents to the Xetra EnLight. - All the Deals generated on Xetra EnLight including own clearing and MiFID fields and the Top of Book information. For the respondent following details are present: - Negotiation Event details which were shown to respondent - Quotes sent by the respondent for a particular Negotiation Event along with the clearing and MiFID fields. - Deals done on Xetra EnLight by the respondent including own clearing and MiFID fields and the Top of Book information. 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. The listed information is split per user, product and Negotiation Event and sorted by time. This report is available only for cash markets.
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

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sideClearingInfoX, repeated 0 ... 1 times:

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

topOfBookGrpX, repeated 0 ... 1 times:

bBOGrp, repeated 0 ... variable times:

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

Text Report Structure

Participant	Participant Long Name				
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX				
BU	BU Long Name		BU Identifier		
XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX			999999	
User					
XXXXXX					
Product					
XXXXXXXXXXXX					
Negotiation Event ID					
XXXXXXXXXXXXXXXXXXXX					
Time	Act				
XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXX				
Status	Negotiation Event	Report ID	Negotiation Event	Start Time	Event Owning BU
XXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXX	XXXXXX	XXXXXX
Product	InstType	Instrument Id	Instrument Mnemonic		isinCod
	Instrument Name		Curr		wknNo
XXXXXXXXXXXX	XXXXXX	99999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		XXXXXXXXXX
	XXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX				
Negotiation Event Side	Negotiation Event Overall		Quantity Number of Respondents		
XXXX	99999999.9999		99999999		
Bid Price	Offer Price	Settlement Date		Negotiation Event Expiry Time	
999999.99999+	999999.99999+	31-12-09		XXXXXXXXXXXXXXXXXXXX	
Auto Exec	Expiry Time	Enable Smart	Auto Execution Type	AutoExec	MinQuotes
				Auto Exec	Limit
				RefPrc	Auto Exec
				RefPrcOffset	Show Side
XXXXXXXXXXXXXXXXXXXX	XXXXX	XXXXXXXXXXXX	99999999	999999.99999+	999999999
	XXXX				X

XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	X	XXXXXXXXXXXX	XXXXXXXX	XXXXXX	XXXXXX	XXXXXX
999999	XXXXXXXX	XXXXXX	XXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX		
999999,999999	9999999999,9999	31-12-09	X	XXXX	XXXX		

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

TOP OF BOOK DETAILS

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

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4.6.6 TC610 Xetra EnLight Best Execution Summary

Description	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. This report is generated for the Requester who is initiating the Negotiation Events. The listed information is split per user, product. This report is available only for cash markets.
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
settlDat	o	Settlement Date
allocationType	o	Allocation Type
<u>sideClearingInfoX</u> , repeated 0 ... 1 times:		
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier

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

Text Report Structure

Participant	Participant Long Name					
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX					
BU	BU Long Name		BU Identifier			
XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		999999			
User						
XXXXXX						
Product						
XXXXXXXXXXXX						
Deal ID						
XXXXXXXXXXXXXXXXXXXX						
Item	Deal Creation Time	Deal Status	Negotiation Event Id	Product	InstType	Instrument Id
	Instrument Mnemonic		isinCod	wknNo	Instrument Name	Curr
999999	XXXXXXXXXXXXXXXXXXXX	X	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXX	99999999999999999999
	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		XXXXXXXXXXXX	XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXX
BU Respondent User	Respondent	Entering User	Smart Flag	Smart	User Id	
XXXXXX	XXXXXX	XXXXXX	XXXXX		999999	
Respondents Quoting						
999999						
Event Owning BU	Event Owning User	Entering User				
XXXXXX	XXXXXX	XXXXXX				
Negotiation Event Side	Auto Execution Type	Price	Quantity	Settlement Date	Allocation Type	
XXXX	XXXXXXXXXXXX	999999.99999+	999999999.9999	31-12-09	X	
Client Identifier	Invest Identifier	Invest Qualifier	Exec Identifier	Exec Qualifier	LiqProvActivity	RegOrderEvent
	DMA Flag TC Text 1	Text 2	Text 4			
XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXX	XXXXXXXXXXXXXXXXXXXX	XXXX	X	XXXX
	XXXX	XX XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX		

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

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

Acknowledgement Status	Update Time	Quote Id
X	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX

B/S	Price	Quantity
XXXX	999999.99999+	999999999.9999

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4.6.7 TC810 T7 Daily Trade Confirmation

Description	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

tc810Grp2, repeated 1 ... variable times:

tc810KeyGrp2

user	m	Trader

tc810Grp3, repeated 1 ... variable times:

tc810KeyGrp3

product	m	Product

tc810Grp4, repeated 1 ... variable times:

tc810KeyGrp4

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

tc810Rec, 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	OrdNo
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
limOrdPrc	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)
userOrdNum	o	UsrOrdNmbr
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
addlCost	o	Additional Cost
addlCostTyp	o	Additional Cost Type
sumPartTotBuyOrd	m	Trader Total Instruments Bought
sumPartTotSellOrd	m	Trader Total Instruments Sold
sumTESVolBuy	m	Trader Total Buy Qty TES Trades
sumTESVolSell	m	Trader Total Sell Qty TES Trades
sumMembTotBuyOrd	m	Member Total Instruments Bought per BU
sumMembTotSellOrd	m	Member Total Instruments Sold per BU

Text Report Structure

Participant Participant Long Name

XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999	XXXX	XXXX	
	XXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX	XX	XXX		

Trader

XXXXXX

Product

XXXXXXXXXXXX

Product	InstType	Instrument Id	Instrument Mnemonic	isinCod	wknNo
		Instrument Name	Curr		

XXXXXXXXXXXX	XXXXXX	999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXX
		XXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX			

Time	Segment	MIC	Type	Event	Step	Deal	Parent Deal	Item	TradeNo	OrdNo				
	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			UsrOrdNmbr	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	Additional	Cost	Additional	Cost	Type						

XXXXXXXXXXXXXXXX	XXXX	XXXX	9999999999	9999999999		9999999999	9999999999	9999999999	9999999999	9999999999	XXXXXXXXXXXXXXXXXXXX			
	9999999999	XXX	XXXXXX			XXXX X	99999999.9999	999999.99999+	XXXX	XXXX	999999.99999+	XXX		
XXX	9999999.9999999999	9999999999.99	31-12-09	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	9999999999.99+								
	+9999	XXX	XXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX						
	XXXXXXXXXXXXXXXXXXXX	X							XXXX					
	XXXXXXXXXXXXXXXXXXXX	XXXX		XXXXXXXXXXXXXXXXXXXX	XXXX				XXXXXXXXXXXXXXXXXXXX	XXXXXXXX				
XXXXXX	XXXX	+9999999999.99	XX											

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

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Member Total Instruments Bought per BU	999,999,999.9999

Member Total Instruments Sold per BU	999,999,999.9999

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4.6.8 TC812 T7 Daily Prevented Self-Matches

Description	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. 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 cash markets.
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	

Text Report Structure

Participant	Participant Long Name				
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX				
BU	BU Long Name	BU Identifier	SMP Group ID	SMP Group Name	
XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999	999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Trader					
XXXXXX					
Product					
XXXXXXXXXX					
Product	InstType	Instrument Id	Instrument Mnemonic	isinCod	wknNo
	Instrument Name	Curr			
XXXXXXXXXXXX	XXXXXX	99999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXX	XXXXXXXXXX
	XXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX				
Time	Type	Order ID	Version No	SMP-ID	B
		LimPrc Exp Res ClMbr	Customer	UsrOrdNr	Smp Deleted Qty
				Text	Deleted Qty
					Trade Prc
					Typ
XXXXXXXXXXXXXXXXXXXX	XXXX	XXXXXXXXXXXXXXXXXXXX	999999999	999999999	XXXX
	999999.99999+	XXX XXX XXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXX XX

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

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

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4.6.9 TC910 T7 Daily Match Step Activity

Description	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. 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. This report is available only for cash markets.
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

tradeType	m	Type
aggressor	o	Aggressor
numberOfBuy	o	Nb Buy
numberOfSell	o	Nb Sell
execQty	m	Quantity
execPrc	m	Trade Price
accumQty	o	AccumQty
highPrc	o	Higher Price
lowPrc	o	Lower Price
accumRetailQty	o	AccumRetailQty

Text Report Structure

Product	InstType	Instrument Id	Instrument Mnemonic	isinCod	wknNo				
	Instrument Name	Curr							
XXXXXXXXXXXX	XXXXXXXX	99999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXX	XXXXXXXXXX				
	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXX							
MatchStep	Time	Type	Aggressor	Nb Buy	Nb Sell	Quantity	Trade Price	AccumQty	Higher Price
	Lower Price	AccumRetailQty							
9999999999	XXXXXXXXXXXXXXXXXXXX	XXXX	XXXX	9999999999	9999999999	999999999.9999	999999.9999+	999999999.9999	999999.9999+
	999999.9999+	999999999.9999							

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4.7 TD Trading Volumes And Performance

4.7.1 TD930 Daily Trade Statistics

Description	This report contains the daily information on prices and trade volumes for all instruments. This report is available only for cash markets.
Frequency	Daily.
Availability	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	PPrc	OpnPrc	DlyHghPrc	DlyLowPrc	LastExchPrc	Volume	MtdVolume
	Retail	Volume							
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

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	99
MTD REQUIREMENT		23:59:59.99	23:59:59.99		
FULFILLED		XXX	XXX		

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4.7.5 TD955 Building Block Liquidity Provider Measurement

Description	This daily report displays the 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	
monthReqCovTim	o	MONTHLY REQUIREMENT
monthReqQuoReqViolP	o	
sumReqTimSprd	o	
sumReqTimSize	o	
stratMnthlyReq	o	
stratMnthlyFloor	o	
fulfCovTimInd	o	FULFILLED
fulfQuoReqViolPct	o	
fulfSpreadCovInd	o	
fulfSizeCovInd	o	

XML Report Descriptions

```

stratFulfilled          0
stratFloorReached       0
enlFulflInd            0

```

Text Report Structure

EXCHANGE MEMBER		CLEARING MEMBER									
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX										
PACKAGE	NUMBER OF INDEX PRODUCTS TO BE QUOTED		NUMBER OF SINGLE PRODUCTS TO BE QUOTED								
-----	-----		-----								
XXXXXXXXXXXX	99999		99999								
QUOTED:	99999		99999								
MONTHLY:	>=		>=								
PCKG REQUIREMENT:	99999		99999								
FULFILLED:	X		X								
PRODUCT	EXPIRATIONS TO BE QUOTED		STRIKES TO BE QUOTED		COVERAGE REQUIREMENT		SPREAD CLASS		SIZE CLASS		
-----	-----		-----		-----		-----		-----		
XXXXXXXXXXXX	99999		99999		99999		99999999999999999999		99999999999999999999		
DAY	prodTime	accumulTime	requirement	basicCoverage	qrViol%	sprdCovrdTime	sizeCovrdTime	Strategy viol. Pct			
Valid Strat	RFQs	EnLight	fulf								
-----	-----	-----	-----	-----	-----	-----	-----	-----			
-----	-----										
31-12-09	23:59:59.99	23:59:59.99	23:59:59.99	23:59:59.99	9999.99	23:59:59.99	23:59:59.99	999.99			
9999999999	XXX										
-----	-----	-----	-----	-----	-----	-----	-----	-----			

TOTALS	X23:59:59.99	XXX23:59:59.99	XXX23:59:59.99	XXX23:59:59.99	9999.99	XXX23:59:59.99	XXX23:59:59.99	999.99			
9999999999											
-----	-----	-----	-----	-----	-----	-----	-----	-----			

MONTHLY			>=	<=	>=	>=	<=	>=			
REQUIREMENT:			XXX23:59:59.99	9999.99	XXX23:59:59.99	XXX23:59:59.99	999.99				
9999999999											
FULFILLED:			XXX	XXX	XXX	XXX	XXX	XXX			
XXX											

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4.7.6 TD956 Basis Building Block Liquidity Provider

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

<u>XML Report Structure</u>	<u>M/O</u>	<u>Text Report Heading</u>
<u>td956</u>		
<u>rptHd</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptPrntEffDat	m	
rptPrntRunDat	m	
<u>td956Grp</u> , repeated 0 ... variable times:		
<u>td956KeyGrp</u>		
membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	
membClgIdCod	m	CLEARING MEMBER
membClgIdNam	m	
<u>td956Grp1</u> , repeated 1 ... variable times:		
<u>td956KeyGrp1</u>		
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
mothPackReqIdx	o	MONTHLY PACKAGE REQUIREMENT
mothPackReqEq	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 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

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.

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4.7.8 TD961 Daily Eurex EnLight LP Performance

Description	This daily report displays the fulfilment of the quotation requirements of Eurex EnLight RFQ responders (Liquidity Providers). 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. This report is available only for derivative markets.
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.

Text Report Structure

EXCHANGE MBR	CLEARING MBR				
-----	-----				
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		
PRODUCT	Valid RFQs total market RFQs to LP Day cut limit Liq Provider Valid RFQs to LP Valid good RFQ Resp.				
-----	-----				
XXXXXXXXXXXX	99999	99999	999	99999	99999

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4.7.9 TD962 MTD Eurex EnLight LP Performance

Description	This MTD report displays the fulfilment of the quotation requirements of Eurex EnLight RFQ responders (Liquidity Providers). The report lists all products available for Eurex EnLight. For all trading days month-to-date (MTD), it outlines the total valid RFQs recieved 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. This report is available only for derivative markets.
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

Text Report Structure

EXCHANGE MBR		CLEARING MBR			
REPORTING PERIOD					
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
	31-12-09	31-12-09			
PRODUCT	Valid RFQs total market MTD cut limit total market		Valid RFQs to LP MTD cut limit	Liq Provider	Valid good RFQ Resp.
	MTD Violation Percent MTD EnLight fulfilled				
XXXXXXXXXXXX	99999	999.9999	99999	999.9999	99999
	999.99 XXX				

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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 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

PRODUCT TIME Instrument Mnemonic InstType

XXXXXXXXXX XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX

Leg Mnemonic

XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

ENLIGHT RFQ VALIDITY XXX

ENLIGHT FULFILLMENT INDICATOR XXX

4.7.11 TD964 MTD Eurex EnLight Performance

Description	This MTD report displays the fulfillment of the quotation requirements of Eurex EnLight RFQ responders (Liquidity Providers) for each trading day of the month. 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. This report is available only for derivative markets.
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		CLEARING MBR	
REPORTING PERIOD		Trading Days in Month Trading Days MTD	
XXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
31-12-09	31-12-09	99	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		
XXXXXXXXXXXX	XXX	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	

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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

td965Grp3, repeated 1 ... variable times:

td965KeyGrp3

instTitl

instrumentMnemonic	o	Instrument

instNam	o	
wknNo	o	
isinCod	m	
currTypCod	m	Curr
td965Rec, repeated 1 ... variable times:		
instrChgTim	m	Time
instState	m	State
membExcIdCodSubm	m	Submitter

Text Report Structure

Participant	Participant Long Name	BU	BU Long Name	BU Identifier
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999
Subgroup	Instrument	Curr	Time	State Submitter
XXX	XXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX XXXXXXXXXXXXX XXX	23:59:59.99	XXXX	XXXXX

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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

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

Text Report Structure

Exchange Member		Clearing Member	
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Product		Expirations to be Quoted Strikes to be Quoted Coverage Requirement Spread Class Size Class	
XXXXXXXXXXXX	99999	99999	99999 XXXXXXXXXXXXXXX XXXXXXXXXXXXXXX
Day	ProdTime	AccumulTime	Requirement BasicCoverage
31-12-09	23:59:59.99	23:59:59.99	23:59:59.99 23:59:59.99
Totals	23:59:59.99	23:59:59.99	23:59:59.99 23:59:59.99
Monthly Requirement		23:59:59.99	
Fulfilled		XXX	

4.7.14 TD982 Special Report French Equity Options

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

td982Rec, repeated 1 ... variable times:

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

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4.7.15 TD983 Regulatory Market Making MTD

Description	This MTD report displays the fulfillment of the Regulatory Market Maker requirements according to MiFID2 / Commission Delegated Regulation(EU) 2017/578 (CDR). 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. This report is available only for derivative markets.
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
rmmFulflnd	m	RMM Fulfillment MTD
rmmAdmittInd	m	RMM Admitted

td983Grp1, repeated 1 ... variable times:

td983KeyGrp1

product	m	Product
spreadClassRmmReg	o	Spread Class Regular

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

Text Report Structure

Exchange Member		Clearing Member			
		Trading Days In Month Trading Days MTD Half Of Trading Days MTD			
RMM Fulfillment MTD RMM Admitted					
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXX			
	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		99	99	99
XXX	XXX				
Product Spread Class Regular Spread Class during Thx					
XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX			
Day Number of Instruments Fulfilled MTD Days Fulfilled MTD Fulfillment (%)					
31-12-09	99999	99	9999.99		

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4.8 TE Transactions Derivative Markets

4.8.1 TE535 Cross and Quote Requests

Description	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. Note that RfQ requests automatically generated by the matching engine are not listed on this report. This report is available only for derivative markets.
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

te535Grp2, repeated 1 ... variable times:

te535KeyGrp2

user	m	Trader

te535Grp3, repeated 1 ... variable times:

te535KeyGrp3

reqType	m	Type

te535Grp4, repeated 1 ... variable times:

te535KeyGrp4

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

te535Rec, repeated 1 ... variable times:

reqTime	m	Time
buyCod	o	B/S
reqQty	o	Quantity

Text Report Structure

Participant	Participant Long Name	BU	BU Long Name	BU Identifier	Trader Type
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999	XXXXXX XXX
Product	InstType	Instrument Id	Instrument Mnemonic	isinCod	wknNo
	Instrument Name	Time	B/S	Quantity	
XXXXXXXXXXXXXX	XXXXXXXX	99999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXX	XXXXXXXXXX
	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXX	99999999.9999	

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4.8.2 TE540 Daily Order Maintenance

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

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	

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<u>leg19Grp</u>		
account	o	Leg 19
opnClsCod	o	
<u>leg20Grp</u>		
account	o	Leg 20
opnClsCod	o	

Text Report Structure

This report is available only in XML format.

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4.8.3 TE545 Daily TES Maintenance

Description	For each exchange member, this report lists the T7 Entry Service (TES) activity for simple, complex and flexible instruments. The Deal and the TES price decomposition is not provided for executed TES trades. The following TES trades are listed: - Block, Block TAM and Basis Trades. - EFPP trades with the Bond References. - EFPI trades with the cash basket references. - EFS trades with the swap references. - Vola Trades with the options block trade references. 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. The listed information is split per user, product and instrument and sorted per time. This report is available only for derivative markets.
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
basketOETFlag	o	Basket OET Flag

parentBasketId	o	Parent Basket ID
<u>dealIdGrp</u> , 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

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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						
XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX				999999						
User											
XXXXXX											
Product	InstType	Instrument Id		Instrument Mnemonic			isinCod		wknNo		
		Instrument Name									
XXXXXXXXXX	XXXXXX	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		Exec Time		Basket ID Neg Ev ID				
		Anonymous Flag	RevInitTime								
		RevReason									
		MarketUnderlyingPrice	Basket	OET	Flag	Parent Basket ID					
XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXX	XXX	XXXXXXX	XXXXXX	X	X	X		XXXXX	XXXXXXXXXXXXXXXXXXXX
		999999.99999+	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	99999999999999999999	XXXXXXXXXXXXXXXXXXXX				
		XXXXX	XXXXXXXXXXXXXXXXXXXX								
		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX									
XXXXXXXXXXXXXXXXXXXX	999999.99999+ X		99999999999999999999								
Deal ID											
XXXXXXXXXXXXXXXXXXXX											
BU Obo	BU Obo Long Name				Trader Obo						
XXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX				XXXXXX						
Instrument Id	Instrument Mnemonic				Prc	Qty					
99999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX				+999999.99999	99999999.9999					
SecurityID	Nominal	Mtrty Date	Security Name		Coupon Rate		CshPrc				
		Coupon Frq	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
-----	-----	---	----
XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999,999,999.9999	XXXXX	XXX XXX
Nominal	Coupon Frq	Rate	CpnVarRef
CpnVarOfs	Swap Payer	Swap Receiver	SwapClearer Start Date End Date
Settl Date SI Hdg Curr			
-----	-----	-----	-----
999,999,999.9999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXX
	XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXX 31-12-09 31-12-09
31-12-09	XXXXX XXX XXX		

Product	Instrument Id	Instrument Mnemonic	TrnNo	UsedQty
XXXXXXXXXX	999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXX	99999999.9999

Cust Under Prc

+9999.99999999

deltaTAM Under Product deltaTAM Under Instr

[illegible]

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

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	XXXXXX	XXXXXXXX X
XXXXXXXXXXXXXXXXXXXX	XX	XXXXXXXXXX	XXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	

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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
basketOETFlag	o	Basket OET Flag
parentBasketId	o	Parent Basket ID

te546Rec, repeated 1 ... variable times:

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

basketInitiatorGrp

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

basketSideGrp, repeated 1 ... 2 times:

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

basketComponentGrp, repeated 1 ... variable times:

effectOnBasket	o	A/R
<u>instrumentGrp</u>		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
time18	m	Time

tesId	m	TES ID
tesType	m	Type
tesActivity	m	Act
tesInitiatorBU	m	Initiator
tesInitiatorUser	m	User
isBroker	o	B
isDisclosed	o	D
tesDescription	o	Description
execPrc	o	Price
closTime	o	Clos Time
entryTime	m	Entry Time
execTime	o	Exec Time
<u>onBehalfGrp</u> , repeated 0 ... 1 times:		
businessUnit	o	BU Obo
busUntLngName	o	BU Obo Long Name
enteringUser	o	Trader Obo
<u>te546extReferenceGrp</u> , repeated 0 ... 1 times:		
<u>tamReferenceGrp</u> , repeated 0 ... 1 times:		
customUnderlyingPrice	m	Cust Under Prc
<u>te546sideGrp</u> , repeated 1 ... 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		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX				
BU	BU Long Name		BU Identifier			
XXXXXXXX		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		999999		
User						
XXXXXX						
Basket ID	Type	Bucket	Profile	Mon Year Type	Basket OET Flag	Parent Basket ID
99999999999999999999 XXX XXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXX 99 9999 XXXX X 99999999999999999999						
Time	Oper Type	AmCt Act	Clos Time	Entry Time	Exec Time	Price
XXXXXXXXXXXXXXXXXXXX		XXX	9999 XXX	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	999999.99999+
Initiator User B Description						
XXXXXXXX XXXXX X XXXXXXXXXXXXXXXXXXXXXXX						
B/S	Bus Unit	Trader	Reference Id	Sts	Appr Time	
XXXX XXXXXXX XXXXX 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	XXXXXXXXXXXX	XXXXXX	99999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXX		XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXX XXX	XXXXXXXX	XXXXXX X X
XXXXXXXXXXXXXXXXXXXX		999999.99999+	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	
BU Obo		BU Obo Long Name		Trader Obo		
XXXXXXXX		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		XXXXXX		
Cust Under Prc						
+9999.99999999						
Side ID	Size	B/S	Bus Unit	Trader	Sts	Appr Time
XXXXXXXXXXXXXXXXXXXX 99999999.9999 XXXX XXXXXXX XXXXX XXX XXXXXXXXXXXXXXXXXXXXXXX						

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

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4.8.5 TE547 TES Late Approval Report

Description	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). The Deal and the TES price decomposition is not provided for executed TES trades. The listed information is sorted per time. This report is available only for derivative markets.
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

wknNo	o	wknNo
instNam	o	Instrument Name
te547Rec, repeated 1 ... variable times:		
factDat	m	BusinessDay
tesId	m	TES ID
execPrc	o	TradePrice
execQty	m	TradeSideQty
closTime	o	TESClosureTime
entryTime	m	EntryTime
tesInitiatorBU	m	InitBU
tesInitiatorUser	m	InitUser
sideBU	m	ApprovingBU
sideTrader	m	ApprovingUser
approvalTime	m	ApprovalTime
approvalDuration	m	ApprovalDuration
legPriceGrp, repeated 0 ... variable times:		
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
legexecPrc	m	Prc
legExecQty	o	Qty

Text Report Structure

Participant	Participant Long Name							
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX							
Product	InstType	Instrument Id	Instrument Mnemonic		isinCod	wknNo		
	Instrument Name							
XXXXXXXXXXXX	XXXXXXX	999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		XXXXXXXXXXXX	XXXXXXX		
	XXXXXXXXXXXXXXXXXXXXXXXXXXXX							
BusinessDay	TES ID	TradePrice	TradeSideQty	TESClosureTime	EntryTime	InitBU	InitUser	ApprovingBU
	ApprovingUser	ApprovalTime	ApprovalDuration					
31-12-09	XXXXXXXXXXXXXXXXXXXX	999999.99999+	99999999.9999	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXXXX	XXXXXX	XXXXXXX
	XXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX					
Instrument Id	Instrument Mnemonic		Prc	Qty				
999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		+999999.9999	99999999.9999				

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4.8.6 TE550 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 derivative markets.
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

Text Report Structure

Participant	Participant Long Name				BU	BU Long Name				BU Identifier Trader					
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX				XXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX				999999 XXXXXX					
Product	InstType	Instrument Id			Instrument Mnemonic				isinCod	wknNo					
Instrument Name															
XXXXXXXXXXXX XXXXXXXX 99999999999999999999											XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXX XXXXXXXX				
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX															
Order ID	Client Identifier		Invest Identifier		Invest Qualifier		Exec Identifier		Exec Qualifier		LiqProvActivity				
Commodity Hedging Flag B/S		Typ	Size		OrderLimit		TrgPrc		ExecQty		Trg Res				
Entry Date		Entry Time		Priority Date		Priority Time		Exp Expiry Date		ClientRef		TC			
SMP-ID		DMA	EndClientToken		Expiration Date of SMP		ID	Marketwide	SMP ID	Take Up	Mbr	OrgFirm			
Beneficia Compliance Info				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									
XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX											XXXXX	XXXXXXXXXXXXXXXXXXXX		XXXXX	X
XXXXX		XXXX		XXXX	999,999,999.9999	999999.99999+		999999.99999+		999999999.9999		XXX	XXX		
31-12-09		XXXXXXXXXXXXXXXXXXXX		31-12-09		XXXXXXXXXXXXXXXXXXXX		XXX	31-12-09		XXXXXXXXXXXXXXXXXXXX XX				
9999999999		XXXXX	XXXXXXXXXXXXXXXXXXXX		31-12-09		XXXXX		XXXXX		XXXXXX				
XXXXXXXXXX		XXXXXXXXXXXXXXXXXXXX		XXXXXXXXXXXXXXXXXXXX		XXXXXXXXXXXXXXXXXXXX		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		
XX X	XX X	XX X													
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						

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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

Bilateral Relation	Arrangement ID	CtptyBrokerBU	CtptyBrokerUser

X	999999999999999999999999	XXXXXXXXX	XXXXXX		
Agreed Side	Agreed Prc	Agreed Qty	PubSide	PubPrc	PubQty
X	999999.99999+	999999999.9999	X	X	X
Match Event	BidPrc	AskPrc			
9999999999	999999.99999+	999999.99999+			
MatchStep	IncOrdInd	OpenQty	ExecQty	ExecPrc	
9999999999	X	999999999.9999	999999999.9999	999999.99999+	
StepExecQty					
999999999.9999					

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	

[illegible]

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4.8.9 TE600 Eurex EnLight Maintenance

Description	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. For the requester following details are present: - All the details of the Negotiation Event. - Quotes sent by all the respondents to the Eurex EnLight. - All the Deals generated on Eurex EnLight including the Top of Book information. For the respondent following details are present: - Negotiation Event details which were shown to respondent - Quotes sent by the respondent for a particular Negotiation Event. - Deals done on Eurex EnLight by the respondent including the Top of Book information. The listed information is split per user, product and Negotiation Event and sorted per time.
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

te600Grp2, repeated 1 ... variable times:

te600KeyGrp2

user	m	User

te600Grp3, repeated 1 ... variable times:

te600KeyGrp3

product	m	Product

te600Grp4, repeated 1 ... variable times:

te600KeyGrp4

eventId	m	Negotiation Event ID
workFlowTyp	m	WorkFlowTyp
anonymFlag	o	Anonymous Flag
aggTrades	o	AllowAggregation

te600Rec, repeated 1 ... variable times:

time18	m	Time
eventActivity	m	Act

eventGrp, 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

requesterGrp, 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

instrumentLegGrp, repeated 0 ... variable times:

instrumentId	m	Leg ID
instrumentMnemonic	o	Leg Mnemonic
buyCod	o	B/S
ratio	o	Ratio

underlyingLegPriceGrp, 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	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX				
BU	BU Long Name	BU Identifier			
XXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999			
User					
XXXXXX					
Product					
XXXXXXXXXXXX					
Negotiation Event ID	WorkFlowTyp	Anonymous Flag	AllowAggregation		
XXXXXXXXXXXXXXXXXXXX	X	XXXXX	XXXXX		
Time	Act				
XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXX				
Status	Negotiation Event Report ID	Negotiation Event Start Time	Negotiation Event Expiry Time	Time to Transfer	Event Owning BU
Event Owning User	Entering User	Instrument ID	Instrument Mnemonic	InstType	SubType
Number of Legs					
XXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXXX
XXXXXX	XXXXXX	999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXX	XXXXXX
99					
Leg ID	Leg Mnemonic		B/S Ratio		
999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		XXXX 9999		
Und Prod	Und Leg ID	Und Leg Mnemonic	B/S Ratio		
XXXXXXXXXXXX	999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	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	
999999.99999+	999.9999+	999999.99999+	99999999.9999	999999999	
X					

Deal Details

Deal ID	Deal Report ID	Deal Status	Deal Cancel	Status D

XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	X	X	X

BU Respondent User	Respondent	Entering User	Anonymous User	ID	Quote ID	QuoteQuantity

XXXXXXX	XXXXXX	XXXXXX		999999	XXXXXXXXXXXXXXXXXXXX	99999999.9999

Event	Owning BU	Event	Owning User	Entering User	Deal Creation Time	Deal Update Time	Price	Quantity	Option Quantity
		New Option Price	New Future Price	New Future	Quantity	Underlying	Effective Delta	Underlying	Quantity
		Underlying Delta	Underlying Price	Underlying Price	Boundary	New Reference Price	Validity Time	Requester Side	
		Respondent Side							

XXXXXXX	XXXXXX	XXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	999999.9999+	99999999.9999	99999999.9999	99999999.9999	
	999999.9999+	999999.9999+	99999999.9999		999.9999+	99999999.9999			
	999.9999+	999999.9999+	999999.9999		999999.9999+	XXXXXXXXXXXXXXXXXXXX	XXXX		
	XXXX								

Deal Free Text1

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	XXXX	XXXXXXXXXXXXXXXXXXXX	XXXX	X	XXXX
XXXX	XXXX	X XX	XXXXXXXXXXXXXXXXXXXX	XX XXXX	XXXXXX	XXXXXXXX X
XXXXXXXXXXXXXXXXXXXX	XX	XXXXXXXXXX	XXXXXXXXXX	XXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	

TOP OF BOOK DETAILS

BBO Type	Bid Price	Bid Quantity	Offer Price	Offer Quantity

XXXXXXXXXXXX	999999.9999+	99999999.9999	999999.9999+	99999999.9999

Legs

99

Leg ID	Leg Mnemonic	Bid Price	Bid Quantity	Offer Price	Offer Quantity

999999999999999999	XXXXXXXXXXXXXXXXXXXX	999999.9999+	99999999.9999	999999.9999+	99999999.9999

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4.8.10 TE610 Eurex EnLight Best Execution Summary

Description	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. This report is generated for the Requester who is initiating the Negotiation Events. The listed information is split per user, product. This report is available only for derivative markets.
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	XXXX	XXXX	X
XXXXXXXXXXXXXXXXXXXX	XX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX			

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

Number of Legs

99

Leg ID	Leg Mnemonic	B/S	Ratio	BidPrc	BidQty	Offer Price	Offer Quantity
999999999999999999	XXXXXXXXXXXXXXXXXXXX	XXXX	9999	999999.99999+	99999999.9999	999999.99999+	99999999.9999

Und Prod

XXXXXXXXXXXX

Und Leg ID	Und Leg Mnemonic	B/S	Ratio	BidPrc	BidQty	Offer Price	Offer Quantity
999999999999999999	XXXXXXXXXXXXXXXXXXXX	XXXX	9999	999999.99999+	99999999.9999	999999.99999+	99999999.9999

Reference Price Underlying Delta Underlying Effective Delta Underlying Quantity Option Quantity

999999.99999+	999.9999+	999.9999+	99999999.9999	99999999.9999

New Option Price	New Future Price	New Future Quantity	Underlying Price	Underlying Price Boundary	New Reference Price
Negotiation Event		Open Quantity			

999999.99999+	999999.99999+	99999999.9999	999999.99999+	999999.99999	999999.99999+
		99999999.9999			

BU Respondent User Respondent Entering User Anonymous User ID

XXXXXXX	XXXXXX	XXXXXX	999999

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

Underlying Delta Underlying Price

999.9999+	999999.99999+

B/S	Price	Quantity

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XXXX 999999,99999+ 999999999,9999

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4.8.11 TE810 T7 Daily Trade Confirmation

Description	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. 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. 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. This report is available only for derivative markets.
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

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
limOrdPrc	o	LimPrc
timeValidity	o	Exp
tradingRestriction	o	Res
revRequested	o	RevRequested
membClgIdCod	o	ClMbr
cust	o	Customer
usrOrdNum	o	UsrOrdNmbr
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
basketOETFlag	o	Basket OET Flag
parentBasketId	o	Parent Basket ID
<u>instrumentStatsGrp</u>		
<u>onExchStatsGrp</u>		
sumTotBuyOrd	m	Total On-Exch Buy Trades
sumTotCntrBuy	m	
sumTotClgBuy	o	Clg Buy
sumTotSellOrd	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	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX				
BU	BU Long Name		BU Identifier		
XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		999999		
Trader					

XXXXXX					
Product					

XXXXXXXXXXXX					
Product	InstType	Instrument Id	Instrument Mnemonic	isinCod	wknNo
	Instrument Name		TC		

XXXXXXXXXXXX	XXXXXX	999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXX
	XXXXXXXXXXXXXXXXXXXXXXXXXXXX XX				
Time	Segment MIC	Type	Event	Step	Deal
	Order ID		Side Liquidity Indicator	B/S	O/C P/F
	Clearing Prc	Stratype	SubType	Strategy Id	Strategy Mnemonic
	Neg Ev ID		Deal ID	TES	LimPrc Exp Res
	UsrOrdNr	Text	TradingVenue	TransactionIdentificationCode	Liquidity Provision Activity
	RiskReduction	Client ID	Execution Qualifier	Execution ID	Investment Qualifier
	Investment ID		basket ID	Account	Account Name
	ClearingAccount		DMA	MarketUnderlyingPrice	FeeIdntCode
		Parent Basket ID		Basket	OET Flag

XXXXXXXXXXXXXXXXXXXX	XXXX	XXXX	9999999999	9999999999	9999999999
	XXXXXXXXXXXXXXXXXXXX	XXXXXX		XXXX X	X 99999999.9999
	+999999.99999	XXXXXX	XXXXXX	9999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXX
	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXX	999999.99999+	XXX XXX X
	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXX XXXXXXXXXXXXXXX	
	XXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXX
	XXXXXXXXXXXXXXXXXXXX	999999999999999999	XX	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX
	XXXXXXXXXXXXXXXXXXXX	XXXXX		999999.99999+	XXXXXXXXXXXXXXXX X
	999999999999999999				

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	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX				
BU	BU Long Name	BU Identifier	SMP Group ID	SMP Group Name	
XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999	999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Trader					
XXXXXX					
Product					
XXXXXXXXXXXX					
Product	InstType	Instrument Id	Instrument Mnemonic	isinCod	wknNo
Instrument Name					
XXXXXXXXXXXX	XXXXXX	99999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXX					
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	XXXXXXXXXXXXXXXXXXXX	9999999999	XX	XXXX 999999999.9999 999999999.9999 999999.99999+ XXXX
		999999.99999+ XXX XXX XXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	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	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. Trades are grouped per Product, Instrument Type and Instrument ID and sorted per Trade Time. 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. This report is available only for derivative markets.
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
sumNonDiscITrades	m	ND Trades
sumNonDiscIVolume	m	ND Volume

ND Volume 99,999,999,999.9999

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4.8.14 TE930 T7 Daily Trade Statistics

Description	This report provides the daily information for T7 trades executed on the simple instrument level, included flexible instruments. The daily prices and trade volumes are listed for all options and futures series and summarised on the product level. This report is similar to the report TD930, that is based on clearing positions. In contrast, the report TE930 is based on the deal information directly obtained from T7. For Variance Futures and Total Return Futures, the report TE930 is based only on trading notations. This report is available only for derivative markets.
Frequency	Daily.
Availability	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

dlyLowPrcSignd	o	DlyLowPrcSignd
lstTrdPrc	o	LstTrdPrc
currSetlmtPrc_1	o	SettlmPrc
dayTotVol	o	Volume
dayTesVol	o	TES Vol
mtdTotVol	o	MtdVolume
mtdTesVol	o	MtdTesVol
opnIntQty	o	OpnIntQty
sumClasDayTotVol	o	Totals per Class
sumClasDayTesVol	o	
sumClasMtdTotVol	o	
sumClasMtdTesVol	o	
sumClasOpnIntQty	o	
sumProdDayTotVol	m	Totals per Product
sumProdDayTesVol	m	
sumProdMtdTotVol	m	
sumProdMtdTesVol	m	
sumProdOpnIntQty	m	

Text Report Structure

Product	PreviousClose	UnderClose
XXXXXXXXXX	999,999.99999	999999.99999
CP	Instrument Id	Instrument Mnemonic
	LstTrdPrc	SettlmPrc
		Volume
		TES Vol
	LstSetlPrc	OpnPrc
		MtdVolume
	DlyHghPrcSignd	DlyLowPrcSignd
		MtdTesVol
		OpnIntQty
XXXX	99999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
	999999.99999+ 999999.99999	999,999.999 999,999.99999 999999.99999+ +999999.99999 +999999.99999
Totals per Class	99,999,999,999.9999	99,999,999,999.9999 99,999,999,999.9999 99,999,999,999.9999 99,999,999,999.9999 99,999,999,999.9999
Totals per Product	99,999,999,999.9999	99,999,999,999.9999 99,999,999,999.9999 99,999,999,999.9999 99,999,999,999.9999 99,999,999,999.9999

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.

<u>XML Report Structure</u>	<u>M/O</u>	<u>Text Report Heading</u>
<u>tl001</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
<u>tl001Grp</u> , repeated 0 ... variable times:		
<u>tl001KeyGrp</u>		
<u>leadParticipantGrp</u>		
leadParticipant	m	Lead Participant Firm
leadPartLngName	m	Lead Participant Firm Long Name
<u>tl001Grp1</u> , repeated 1 ... variable times:		
<u>tl001KeyGrp1</u>		
currTypCod	m	Currency
<u>tl001Rec</u> , 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				XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX								
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	99999999.99	99999999.99	99999999.99	99999999.99	99999999.99	99999999.99
TOTAL PER DAY							99999999.99	99999999.99	99999999.99	99999999.99	99999999.99	99999999.99

4.10 TR Trading Regulatory

4.10.1 TR099 EEX 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 EEX derivatives and emission spot markets.
Frequency	Daily (additional intra-day reports).
Availability	Member Report.

XML Report Structure

M/O Text Report Heading

tr099

rptHdr

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

tr099Grp, repeated 0 ... variable times:

tr099KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tr099Rec1, repeated 1 ... variable times:

totTrdDays	m	Total trading days in the current month
mtdDays	m	Trading Days (Month-to-Date)

tr099Grp1, repeated 1 ... variable times:

tr099KeyGrp1

product	m	Product

tr099Rec2, repeated 1 ... variable times:

trDay	m	trading day
orderQuantSum	o	Orders quantity sum
tradeQuantSum	o	Trades quantity sum

otr	o	Order Transaction Ratio
otrLimit	m	Defined OTR limit
exceedance	o	OTR limit exceeded (y/n)
rptCutOffTime	o	cut off time

Text Report Structure

Participant	Participant Long Name					
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX					
Total trading days in the current month Trading Days (Month-to-Date)						
99			99			
Product						
XXXXXXXXXXXX						
trading day	Orders quantity sum	Trades quantity sum	Order Transaction Ratio	Defined OTR limit	OTR limit exceeded (y/n)	cut off time
31-12-09	9999999999999999	9999999999999999	9999999999.9999	9999999999.9999	X	23:59:59.99

4.10.2 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 derivatives 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

Text Report Structure

Participant	Participant Long Name
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Total trading days in the current month Trading Days (Month-to-Date)	
	9999
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 RAW 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
	999999999999.9999 999999999999 999999999999.9999 999999999999.9999 9999.9999
	9999.9999 9999.9999 9999.9999 9999.9999 9999.9999 9999.9999
	99.9999 999999999999.9999 9.9999 XXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXX X
	999999999999.9999 999999999999.9999 999999999999.9999 999999999999.9999 999999999999 999999999999
	999999999999.9999 999999999999.9999 999999.9999 999999.9999 X 23:59:59.99

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4.10.3 TR101 MiFID II OTR Report

Description	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. This report is created per investment firm, covering all members of this investment firm. This report is sorted by: - Investment firm - ISIN and currency combination - Member This report is available only for cash markets.
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		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX					
IsinCod	Instrument Name		Currency	OTRMktGrp	firmOTRVol	firmOTRNo	Violation
	MaxRatioVol	MaxRatioNo	FloorVol	FloorNo			
XXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	9999999999.9999	9999999999.9999	X	
	9999999999	9999999999	99999999	9			
Participant		Participant Long Name					
XXXXX		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX					
BU	BU Long Name		BU Identifier				
XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX		999999				
Trader	TotTrdrOrdrVol	TotTrdrExecVol	TotTrdrOrdrNo	TotTrdrExecNo			
XXXX	9999999999.9999	9999999999.9999	999999999	999999999			
SumBUOTROrdrVol	9999999999.9999						
SumBUOTRExecVol	9999999999.9999						
SumBUOTROrdrNo	9999999999						
SumBUOTRExecNo	9999999999						
SumFirmOTROrdrVol	9999999999.9999						
SumFirmOTRExecVol	9999999999.9999						
SumFirmOTROrdrNo	9999999999						
SumFirmOTRExecNo	9999999999						

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4.10.4 TR102 Excessive System Usage Report

Description	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. This report is available only for derivatives markets.
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	99999999999.9999
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 XXXX 99.9999 99.9999 9.9999 X 999999999999
	999,999,999 X 99 XXXXXXXX 99999999999 9.9999 99999.99

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4.10.5 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 derivatives 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:

9.9999 99999999999999.9999 99999999999999.9999

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4.10.6 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 derivatives 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
XXXXXXXX		9.9999	999999999999			9999

Volatility Indicator	Volatility Factor
9999.9999	9999.9999

SMC FACTOR 99.99

SPREAD	QUALITY	MM-BASE
		9.9999 999999999999

4.10.7 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

XXXXXXXXXXXXX 999 999999999999999999.99 999999999999999999.99999 99999999999999999999 XXXXXXXXXXXXX

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4.10.8 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 derivatives 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
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
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

User	Ordered Volume	Orders Count	Trades Count	Traded Volume	ORDERED VOLUME	PERCENTAGE	TRADED VOLUME	PERCENTAGE
	ORDERS COUNT	PERCENTAGE	TRADES	COUNT	PERCENTAGE			
XXXXXXXXXXXX	XXXXXXXXXXXXXXXXXX	99999999999999	99999999999999	XXXXXXXXXXXXXXXXXX		9999.9999		9999.9999
		9999.9999		9999.9999				

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4.10.9 TR107 Excessive System Usage Detailed Transaction Report

Description	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. This report is available only for derivatives markets.
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	99999999999.9999							
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	9999999999999	9999	XXXXXXXXXXXXX	9999999999999	9999.9999	9999.9999	XXXX
	XXXXX	99.9999	99.9999	9.9999	X	9999999999999	999,999,999	X
	99	XXXXXXXXXX	9999999999999	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					

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4.10.10 TR160 Short Code ID - Error Report

Description	This report provides a cumulative overview of ShortCodeID errors of the reporting day. Errors related to the upload file or the usage of Short Codes in trading. Errors are sorted by ShortCodeID, origin and processing time. The report is provided per business unit and trading venue on a daily basis, three times intraday in addition to the end of day report. This report is only available as XML report. This report is available for derivatives and cash markets.
Frequency	Daily (additional intraday reports).
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

tr160Grp2, repeated 1 ... variable times:

tr160KeyGrp2

shortCodeId	m	ShortCodeId

tr160Grp3, repeated 1 ... variable times:

<u>tr160KeyGrp3</u>		
shortCodeErrSource	m	ShortCodeErrSource
<u>tr160Rec</u> , repeated 0 ... variable times:		
errDescription	m	(XML only)
transactionIdentifier	o	(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)
shortCodeSrc	o	(XML only)
uploadFile	o	(XML only)
tsField	o	(XML only)
rowNumber	o	(XML only)
processingTime	o	(XML only)

Text Report Structure

This report is available only in XML format.

4.10.11 TR161 Short Code ID - Valid Registrations Report

Description	This report provides a cumulative overview of ShortCodeID registrations. The registrations are sorted by ShortCodeID and legal status, which is preliminary (intraday) or legally binding for the reporting day (eod) and processing time. In addition to the legally binding registrations of reporting day "t" those of days "t-1" and "t+1" are provided if applicable. This report is provided per business unit and trading venue on a daily basis, three times intraday in addition to the end of day report. This report is only available as XML report. This report is available for derivatives and cash markets.
Frequency	Daily (additional intraday reports).
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

tr161Grp2, repeated 1 ... variable times:

tr161KeyGrp2

shortCodeId	m	ShortCodeId

<u>tr161Grp3</u> , repeated 1 ... variable times:		
<u>tr161KeyGrp3</u>		
shortCodeValidityDef	m	ShortCodeValidityDef
<u>tr161Rec</u> , repeated 0 ... variable times:		
statusInd	m	(XML only)
validFrom	m	(XML only)
validTo	o	(XML only)
longValue	m	(XML only)
classRule	o	(XML only)
nationalIDCountryCode	o	(XML only)
nationalIDPriority	o	(XML only)
dateUploaded	o	(XML only)
processingTime	o	(XML only)

Text Report Structure

This report is available only in XML format.

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4.10.12 TR162 Algo ID - Error Report

Description	This report provides a cumulative overview of AlgoID errors of the reporting day. Errors related to the upload file or the usage of AlgoIDs in trading. Errors are sorted by AlgoID, origin and processing time. The report is provided per business unit and trading venue on a daily basis, three times intraday in addition to the end of day report. This report is only available as XML report. This report is available for derivatives and cash markets.
Frequency	Daily (additional intraday reports).
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

tr162Grp2, repeated 1 ... variable times:

tr162KeyGrp2

algoId	m	Algo Id

tr162Grp3, repeated 1 ... variable times:

<u>tr162KeyGrp3</u>		
algoIdErrSource	m	Algo Err Source
<u>tr162Rec</u> , repeated 1 ... variable times:		
errDescription	m	(XML only)
transactionIdentifier	o	(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)
algoIdSrc	o	(XML only)
uploadFile	o	(XML only)
tsField	o	(XML only)
rowNumber	o	(XML only)
processingTime	o	(XML only)

Text Report Structure

This report is available only in XML format.

4.10.13 TR163 Algo ID - Valid Registrations Report

Description	This report provides a cumulative overview of AlgoID registrations. The registrations are sorted by AlgoID and legal status, which is preliminary (intraday) or legally binding for the reporting day (eod) and processing time. In addition to the legally binding registrations of reporting day "t" those of day "t+1" are provided if applicable. The report is provided per business unit and trading venue on a daily basis, three times intraday in addition to the end of day report. This report is only available as XML report. This report is available for derivatives and cash markets.
Frequency	Daily (additional intraday reports).
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

tr163Grp2, repeated 1 ... variable times:

tr163KeyGrp2

algoId	m	Algo Id

<u>tr163Grp3</u> , repeated 1 ... variable times:		
<u>tr163KeyGrp3</u>		
algoIdValidityDef	m	AlgoID Validity Def
<u>tr163Rec</u> , repeated 1 ... variable times:		
validFrom	m	(XML only)
responsibleId	m	(XML only)
dateUploaded	m	(XML only)
processingTime	o	(XML only)

Text Report Structure

This report is available only in XML format.

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4.10.14 TR166 Short Code ID - Final Missing Report

Description	This report provides the final missing ShortCodeIDs of reporting day "t" after the deadline "t+1" has passed. In order to identify final missings the used and missing ShortCodeIDs of reporting day "t" and corrections of day "t+1" are provided. For each item, each single ShortCodeID and the count are provided. The percentage (day and month-to-date) of final missing to used ShortCodeIDs is provided. The report is provided per business unit and trading venue on a daily basis. This report is available only in XML format. This report is available for derivatives and cash markets.
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)

shortCodesDay0ListGrp, repeated 0 ... variable times:

shortCodeId	o	(XML only)
shortCodesMissingDayt0	m	(XML only)
<u>shortCodesMissingDayt0ListGrp</u> , repeated 0 ... variable times:		
shortCodeId	o	(XML only)
shortCodesCorrDayt1	m	(XML only)
<u>shortCodesCorrDayt1ListGrp</u> , repeated 0 ... variable times:		
shortCodeId	o	(XML only)
finalMissing	m	(XML only)
<u>finalMissingListGrp</u> , 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.

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4.10.15 TR167 Short Code ID - Non-Uniqueness Report

Description	This report provides a cumulative overview of non-unique ShortCodeID registrations of the reporting day. The ShortCodeIDs provided are registered with the respective same client long value, which is considered non-unique. The report is provided per business unit and trading venue on a daily basis. This report is only available as XML report. This report is available for derivatives and cash markets.
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)

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dateUploaded	m	(XML only)
classRule	o	(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.

4.10.16 TR168 Short Code ID - Non-Consistency Report

Description	This report provides a cumulative overview of unique ShortCodeID registrations modified from the previous day to the reporting day, which is considered non-consistent. The report is provided per business unit and trading venue on a daily basis. This report is only available as XML report. This report is available for derivatives and cash markets.
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	o	(XML only)
validFrom	m	(XML only)

validTo	m	(XML only)
nationalIDCountryCode	o	(XML only)
nationalIDPriority	o	(XML only)
prevDayLongValue	m	(XML only)
prevDayClassRule	o	(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.

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4.10.17 TR169 Short Code ID - Correction Report

Description	This report provides a cumulative overview of identified final missing Short-CodeID registrations since T7 release 13.0 and corrections submitted by the trading participant. In section one the final missing ShortCodeIDs are provided with the date of occurrence prefilled in fields ValidFromDate and ValidToDate. In section two the correction records submitted by the trading participant on the reporting day are provided. The report is sorted by Short-CodeID and ValidFromDate per section. The report is provided per business unit and trading venue on a daily basis. This report is only available as XML report. This report is available for derivatives and cash markets.
Frequency	Daily.
Availability	Member Report.

XML Report Structure

M/O Text Report Heading

tr169

rptHdr

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

tr169Grp, repeated 0 ... variable times:

tr169KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tr169Grp1, repeated 1 ... variable times:

tr169KeyGrp1

businessUnitGrp

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

tr169Grp2, repeated 1 ... variable times:

tr169KeyGrp2

shortCodeId	m	short Code Id
<u>tr169Grp3</u> , repeated 1 ... variable times:		
<u>tr169KeyGrp3</u>		
typeOfEvent	m	Type Of Event
<u>tr169Rec</u> , repeated 1 ... variable times:		
corrOrig	o	(XML only)
participant	m	(XML only)
mic	m	(XML only)
statusInd	m	(XML only)
validFrom	m	(XML only)
validTo	o	(XML only)
classRule	o	(XML only)
nationalIDCountryCode	o	(XML only)
nationalIDPriority	o	(XML only)
longValue	o	(XML only)
uploadRecord	o	(XML only)
dateUploaded	o	(XML only)
processingTime	o	(XML only)

Text Report Structure

This report is available only in XML format.

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4.10.18 TR170 Short Code ID - Historical Correction Report

Description	This report provides a cumulative overview of identified historical missing and final missing ShortCodeID registrations previous to T7 release 13.0. The missing ShortCodeIDs are provided with the date of occurrence prefilled in fields ValidFrom and ValidTo. The report is sorted by ShortCodeID and ValidFromDate. The report generation start date will be communicated separately. The report is provided per business unit and trading venue. This report is only available as XML report. This report is available for derivatives and cash markets.
Frequency	Daily.
Availability	Member Report.

XML Report Structure

M/O Text Report Heading

tr170

rptHdr

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

tr170Grp, repeated 0 ... variable times:

tr170KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tr170Grp1, repeated 1 ... variable times:

tr170KeyGrp1

businessUnitGrp

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

tr170Grp2, repeated 1 ... variable times:

tr170KeyGrp2

shortCodeId	m	Short Code Id
<u>tr170Grp3</u> , repeated 1 ... variable times:		
<u>tr170KeyGrp3</u>		
typeOfEvent	m	Type Of Event
<u>tr170Rec</u> , repeated 1 ... variable times:		
corrOrig	o	(XML only)
participant	m	(XML only)
mic	m	(XML only)
statusInd	m	(XML only)
validFrom	m	(XML only)
validTo	o	(XML only)
classRule	o	(XML only)
nationalIDCountryCode	o	(XML only)
nationalIDPriority	o	(XML only)
longValue	o	(XML only)
uploadRecord	o	(XML only)
dateUploaded	o	(XML only)
processingTime	o	(XML only)

Text Report Structure

This report is available only in XML format.

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4.10.19 TR171 Short Code ID - Historical Long Code Correction Report

Description	This report provides a cumulative overview of identified incorrect Short-CodeID registrations. The identified registrations possess incorrect Client-LongValues. The report is sorted by ShortCodeID and ValidFromDate. The report generation start date will be communicated separately. The report is provided per business unit and trading venue. This report is only available as XML report. This report is available for derivatives and cash markets.
Frequency	Daily.
Availability	Member Report.

XML Report Structure

M/O Text Report Heading

tr171

rptHdr

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

tr171Grp, repeated 0 ... variable times:

tr171KeyGrp

participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tr171Grp1, repeated 1 ... variable times:

tr171KeyGrp1

businessUnitGrp

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

tr171Grp2, repeated 1 ... variable times:

tr171KeyGrp2

shortCodeId	m	Short Code Id

tr171Grp3, repeated 1 ... variable times:

<u>tr171KeyGrp3</u>		
shortCodeValidityDef	m	Short Code ValidityDef
<u>tr171Rec</u> , repeated 1 ... variable times:		
statusInd	m	(XML only)
validFrom	m	(XML only)
validTo	o	(XML only)
longValue	m	(XML only)
classRule	o	(XML only)
nationalIDCountryCode	o	(XML only)
nationalIDPriority	o	(XML only)
dateUploaded	o	(XML only)
processingTime	o	(XML only)

Text Report Structure

This report is available only in XML format.

4.10.20 TR901 MiFID II Message Rate Report

Description	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 No report selection is available for this report. This report is created per investment firm, covering all members of this investment firm. This report is sorted by: Investment firm Month ISIN and currency combination Member This report is available only for cash markets.
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	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXX	XXXXXX	9999.99	9999.99	
	9999.99	9999.99	9999.99	9999.99		
IsinCod	Currency	Instrument Name	RatioSingleDate	RatioSingleMTD	RatioSingle12M	NoTransactionsDateIsin
NoTransactionsMTDIsin		Transactions12MIsin	NoSecDate	NoSecMTD	TradingSec12M	
XXXXXXXXXXXX	XXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	9999.99	9999.99	9999.99	9999999999
	99999999999	99999999999	999999	9999999	99999999	
Participant	Participant Long Name					
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX					
BU	BU Long Name	BU Identifier				
XXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999				
NoTransactionsDate	NoTransactionsMTD	Transactions12M				
999999999	999999999	9999999999				

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4.10.21 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 derivatives 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

999999	9999999	99999999	999999999	9999999999	99999999999	9999.99	9999.99	9999.99

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4.11 TT Entitlement and Security

4.11.1 TT132 Market Maker Protection

Description	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. Reports are split per business unit and product and sorted by time and MMP activity. When the quote trading exceeds a defined MMP limit on the product, corresponding quotes status will depend on activationType. If it is "inactivate" then quotes will be inactivated. If it is "Inactivate_Delete" then quotes will be inactivated and existing quotes will be deleted. 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: - one with the MMP limits and the quote inactivation status, - one with the corresponding MMP counters which are reset when quotes are reactivated. This report is available only for derivative markets.
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:

tt132KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

tt132Grp2, repeated 1 ... variable times:

tt132KeyGrp2		
product	m	Product

tt132Rec, repeated 1 ... variable times:

time18	m	Time
mmpActivity	m	Act
mmpReason	m	Reason
sessionId	o	Session
activationType	o	QuoAct
mmpVolume	o	Volume
mmpPercent	o	Percent
mmpDelta	o	Delta
mmpVega	o	Vega
mmpTimeWindow	o	TimeWin

Text Report Structure

Participant	Participant Long Name			BU	BU Long Name			BU Identifier	Product
XXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX			XXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX			99999	XXXXXXXXXX
Time	Act	Reason	Session	QuoAct	Volume	Percent	Delta	Vega	TimeWin
XXXXXXXXXXXXXXXXXX	XXX	XXXXXX	999999999	XXXXXXXXXX	999999999,9999	9999999999	9999999999,9999	9999999999,9999	9999999999

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4.11.2 TT133 Trading Risk Events

Description	This report provides an overview of all trading risk actions triggered during the trading day:, i.e., stop / release trading occurrences on user and business unit level on the trading day.
Frequency	Daily.
Availability	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	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
BU	BU Long Name	BU Identifier
XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999
Trader		

XXXXXX		
Entered by	Approved by	Update Date Update Time Market
	Action	Executed By
XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	31-12-09 23:59:59 XXXXXXXX
	XXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXX
Total User Risk Events	99999	
Total Business Unit Risk Events	99999	
Total Participant Risk Events	99999	

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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	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
BU	BU Long Name	BU Identifier ClMor

XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999 XXXXX
Trn Tim	Action	

23:59:59.99	X	

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4.11.4 TT136 Pre-trade Risk Control

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. It additionally lists all maintenance activities during the day regarding the Pre-Trade Risk limits for off-book trading. This report is available for Clearing Members listing an accumulation of the information of their Non-Clearing Members. This report is available only for derivative markets.
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

onBookExchMaxConTim	o	onBookExchMaxConTim
offBookExchMaxCon	o	offBookExchMaxCon
offBookExchMaxConTim	o	offBookExchMaxConTim
onBookCmMaxCon	o	onBookCmMaxCon
onBookCmMaxConTim	o	offBookCmMaxConTim
offBookCmMaxCon	o	offBookCmMaxCon
offBookCmMaxConTim	o	offBookCmMaxConTim
enableExtendedPTRLCon	m	enableNCCalculation
tt136Grp3, repeated 1 ... variable times:		
tt136KeyGrp3		
ptrScope	m	Scope
ptrLimitType	m	Limit Type
ptrUserGroup	o	User Group
onBookRiskGrpMaxCon	o	onBookRiskGrpMaxCon
onBookRiskGrpMaxConTim	o	onBookRiskGrpMaxConTim
offBookRiskGrpMaxCon	o	offBookRiskGrpMaxCon
offBookRiskGrpMaxConTim	o	offBookRiskGrpMaxConTim
tt136Rec, repeated 1 ... variable times:		
time18	m	Time
ptrActivity	m	PTR Limit Activity
buyLimit	o	Buy Limit
sellLimit	o	Sell Limit
disableMember	o	Disabled
nettCoeff	o	NC
quoteWeightingCoeff	o	QWC

Text Report Structure

Participant	Participant Long Name	BU	BU Long Name	BU Identifier	Product	
	onBookExchMaxCon onBookExchMaxConTim	offBookExchMaxCon	offBookExchMaxConTim	onBookCmMaxCon	offBookCmMaxConTim	
	offBookCmMaxCon	offBookCmMaxConTim	enableNCCalculation			
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999	XXXXXXXXXXXXX	
	999 23:59:59.99		999 23:59:59.99	999 23:59:59.99		
	999 23:59:59.99	XXXXXX				
Scope	Limit Type	User Group	onBookRiskGrpMaxCon	onBookRiskGrpMaxConTim	offBookRiskGrpMaxCon	offBookRiskGrpMaxConTim
XXX	XXX	XXX	999	23:59:59.99	999	23:59:59.99
Time	PTR Limit Activity	Buy Limit	Sell Limit	Disabled	NC	QWC
XXXXXXXXXXXXXXXXXXXXX	XXXXXX	9999999999	9999999999	XXXXXXXXX	9.9999	9.9999

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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

tt138Rec, repeated 1 ... variable times:

time18	m	Time
ptrActivity	m	PTRL Activity
buyNotionalLimit	o	Buy Notional Limit
sellNotionalLimit	o	Sell Notional Limit
disableMember	o	Disabled

Text Report Structure

Participant	Participant Long Name	BU	BU Long Name	BU Identifier	Product
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999	XXXXXXXXXXXX
Limit Type User Group					
XXX	XXX				
Time	PTRL Activity	Buy Notional Limit	Sell Notional Limit	Disabled	
XXXXXXXXXXXXXXXXXXXX	XXXXXX	+9999999999.99999999	+9999999999.99999999	XXXXXXX	

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. <i>Table 5.1</i> 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 <i>n</i>	Text of maximal length <i>n</i> , 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 <i>n</i> significant digits and, if given, precision <i>m</i> . 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 <i>n</i> significant digits and, if given, precision <i>m</i> in case of <i>m</i> 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 <i>n</i> significant digits and, if given, precision <i>m</i> . 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 <i>n</i> significant digits and, if given, precision <i>m</i> in case of <i>m</i> 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.aaaaaaaa, reported in the corresponding market place time zone.	A TimeFormat tag may contain the value “23:59:59.999999999”

Table 5.1 - Tag Formats

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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
- 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

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- 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.

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6 XML Report Tag Descriptions

The following sections provide specific information on XML Report tags.

6.1 account

Description	This field contains the account group code, which gives the type and the sub type of trading account in which the transaction is executed.
Format	alphanumeric 2
Where used:	RD135 Trade Enrichment Rule Status RD185 Auto Approval Rule Status TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance TE550 Open Order Detail TE590 CLIP Trading Indication 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)
II	II	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

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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

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6.13 activationDate

Description	This field show the date at which the EDC session configuration will become valid.
Format	DateFormat
Where used:	RD255 Enhanced Drop Copy Session Configuration Status

6.14 activationType

Description	This field contains the activation type.	
Format	alphanumeric 1	
<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	

6.15 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

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Where used: TC540 Daily Order Maintenance
TE540 Daily Order Maintenance

6.16 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

6.17 addCrt

Description This field contains the additional credit.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.18 addlCost

Description This field contains the additional cost for OTC upload trades.

Format numeric signed 12, 2

Where used: TC810 T7 Daily Trade Confirmation

6.19 addlCostTyp

Description This field contains the type of additional cost used in OTC trade upload.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0		No additional cost
1	FC	Franco Courtage (free of brokerage)
2	FR	Franco Rechnung (free of any fee)
3	AC	Abweichende Courtage (brokerage fee)
4	SP	Spesen (other expenses)
5	PR	Provision (commission)

Where used: TC810 T7 Daily Trade Confirmation

6.20 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

6.21 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

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

6.22 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

6.23 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

6.24 agreedClientSide

Description This field contains the buy code, which indicates the agreed client side of a Client Liquidity Improvement Process (CLIP) trading indication.

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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

6.25 **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

6.26 **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

6.27 **algoId**

Description This field contains the numeric AlgoID.

Format alphanumeric 20

Where used: TR162 Algo ID - Error Report
TR163 Algo ID - Valid Registrations Report

6.28 algoIdErrSource

Description This field contains the origin of the error.

Format numeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0		Upload File
1		T7 Trading System

Where used: TR162 Algo ID - Error Report

6.29 algoIdSrc

Description This field contains the identifier of the order / quote field in which the missing AlgoID was submitted.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
E	executionIdentifier	Execution ID
I	investmentIdentifier	Investment ID

Where used: TR162 Algo ID - Error Report

6.30 algoIdValidityDef

Description This field contains the legal status of an AlgoID registration.

Format numeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0		Preliminary (intraday)
1		Legally binding (eod)

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Where used: TR163 Algo ID - Valid Registrations Report

6.31 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

6.32 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

6.33 annualisationFactor

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

Format numeric 3

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

6.34 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

6.35 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

6.36 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.

Format numeric 6

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6.40 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

6.41 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

6.42 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

6.43 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

6.44 **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

6.45 **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
RD240 Enhanced Drop Copy Request Maintenance
RD250 Enhanced Drop Copy Session Configuration Maintenance

6.46 **audtValBefore**

Description This field indicates the Audit Trail Data Before change.

Format alphanumeric 32

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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
- RD240 Enhanced Drop Copy Request Maintenance
- RD250 Enhanced Drop Copy Session Configuration Maintenance

6.47 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

6.48 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

6.49 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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6.50 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

6.51 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

6.52 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

6.53 autoExecType

Description	This field defines the price criterion for automatic execution, if the automatic execution is enabled.
Format	alphanumeric 1

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<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

6.54 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

6.55 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

6.56 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

6.57 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

6.58 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

6.59 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

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6.60 **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

6.61 **basisAsk**

Description	This field contains the basis ask price.
Format	numeric signed 11, 5
Where used:	TE600 Eurex EnLight Maintenance

6.62 **basisBid**

Description	This field contains the basis bid price.
Format	numeric signed 11, 5
Where used:	TE600 Eurex EnLight Maintenance

6.63 **basketActivity**

Description	Specifies the reported activity during a basket operation.
Format	alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	ENT	Basket Entry
2	MOD	Basket Modification
3	DEL	Basket Deletion
4	APP	Basket Approve
5	EXE	Basket Execution

Where used: TE546 Daily Basket TES Maintenance

6.64 **basketAmendmentCounter**

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

Format numeric 4

Where used: TE546 Daily Basket TES Maintenance

6.65 **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

6.66 **basketId**

Description If a TES trade was part of a basket, this field contains the ID of the basket.

Format numeric 20

Where used: TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE810 T7 Daily Trade Confirmation

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6.67 **basketInitiatingBU**

Description	This field indicates the business unit that initiated the basket operation.
Format	alphanumeric 8
Where used:	TE546 Daily Basket TES Maintenance

6.68 **basketInitiatingUser**

Description	This field indicates the user that initiated the basket operation.
Format	alphanumeric 6
Where used:	TE546 Daily Basket TES Maintenance

6.69 **basketMonth**

Description	The contract month of all instruments in the basket.
Format	numeric 2
Where used:	TE546 Daily Basket TES Maintenance

6.70 **basketOETFlag**

Description	This field indicates whether counterparties have early termination right.
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: TE545 Daily TES Maintenance
 TE546 Daily Basket TES Maintenance
 TE810 T7 Daily Trade Confirmation

6.71 **basketOperationType**

Description Distinguishes the types of basket operations.

Format alphanumeric 1

<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
4	TER	Early Termination of an existing basket

Where used: TE546 Daily Basket TES Maintenance

6.72 **basketPrc**

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

Format numeric signed 11, 5

Where used: TE546 Daily Basket TES Maintenance

6.73 **basketProfile**

Description This field contains the basket profile.

Format alphanumeric 30

Where used: TE546 Daily Basket TES Maintenance

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6.74 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

6.75 basketYear

Description The contract year of all instruments in the basket.

Format numeric 4

Where used: TE546 Daily Basket TES Maintenance

6.76 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

6.77 **bboType**

Description	This field contains the type of BBO. On-Book - This group shows the on-book BBO i.e. level 1 prices. 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. ImpliedOnBook - This group shows the Implied on-book prices based on top of leg book. 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. 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

6.78 **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

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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

6.79 beneficiaryOwner

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

Format alphanumeric 40

Where used: RD235 Marketwide SMP ID Status

6.80 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

6.81 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

6.82 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

6.83 bidPrc

Description This field contains the Best bid price for the contract.

Format numeric signed 11, 5

Where used: PM900 Specialist Performance per Executed Order
PM930 ITM Issuer Performance Per Executed Order
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TE590 CLIP Trading Indication
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

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6.84 **bidPriceIntervalNo**

Description	Serial number for bid price interval.
Format	numeric 3
Where used:	TR105 Minimum Quotation Requirement

6.85 **bidPriceUpperBoundary**

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

6.86 **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

6.87 **bilateralRelation**

Description	This field indicates the relation between the client broker and the proprietary broker of a bilateral Client Liquidity Improvement Process (CLIP) trading indication.
Format	alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
2	SAME-BU	The client broker and the proprietary broker belong to the same business unit
3	DIFF-BU	The client broker and the proprietary broker do not belong to the same business unit

Where used: TE590 CLIP Trading Indication

6.88 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

6.89 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

6.90 bucket

Description This field indicates the bucket of products which the basket relates to.

Format alphanumeric 12

Where used: TE546 Daily Basket TES Maintenance

6.91 businessDay

Description This field contains current business day.

Format alphanumeric 10

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

6.92 businessDayOffset

Description This field represents the Business Date Offset, i.e. the number of business days subtracted (when negative) from or added (when positive) to the Business Date in order to get the corresponding Day Settlement Date.

Format numeric signed 2

Where used: TA115 Total Return Futures Parameters

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6.93 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
RD240 Enhanced Drop Copy Request Maintenance
RD245 Enhanced Drop Copy Request Status
RD250 Enhanced Drop Copy Session Configuration Maintenance
RD255 Enhanced Drop Copy Session Configuration 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
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 Short Code ID - Error Report
TR161 Short Code ID - Valid Registrations Report
TR162 Algo ID - Error Report
TR163 Algo ID - Valid Registrations Report
TR166 Short Code ID - Final Missing Report
TR167 Short Code ID - Non-Uniqueness Report
TR168 Short Code ID - Non-Consistency Report
TR169 Short Code ID - Correction Report
TR170 Short Code ID - Historical Correction Report
TR171 Short Code ID - Historical Long Code Correction Report
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

6.94 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

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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
 RD240 Enhanced Drop Copy Request Maintenance
 RD245 Enhanced Drop Copy Request Status
 RD250 Enhanced Drop Copy Session Configuration Maintenance
 RD255 Enhanced Drop Copy Session Configuration 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
 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 Short Code ID - Error Report
 TR161 Short Code ID - Valid Registrations Report
 TR162 Algo ID - Error Report
 TR163 Algo ID - Valid Registrations Report
 TR166 Short Code ID - Final Missing Report
 TR167 Short Code ID - Non-Uniqueness Report
 TR168 Short Code ID - Non-Consistency Report

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TR169 Short Code ID - Correction Report
 TR170 Short Code ID - Historical Correction Report
 TR171 Short Code ID - Historical Long Code Correction Report
 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

6.95 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

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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
 RD240 Enhanced Drop Copy Request Maintenance
 RD245 Enhanced Drop Copy Request Status
 RD250 Enhanced Drop Copy Session Configuration Maintenance
 RD255 Enhanced Drop Copy Session Configuration 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
 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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 TR160 Short Code ID - Error Report

TR161 Short Code ID - Valid Registrations Report
 TR162 Algo ID - Error Report
 TR163 Algo ID - Valid Registrations Report
 TR166 Short Code ID - Final Missing Report
 TR167 Short Code ID - Non-Uniqueness Report
 TR168 Short Code ID - Non-Consistency Report
 TR169 Short Code ID - Correction Report
 TR170 Short Code ID - Historical Correction Report
 TR171 Short Code ID - Historical Long Code Correction Report
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 TT132 Market Maker Protection
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 TT135 Risk Event Report
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6.96 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

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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

6.97 **buyLimit**

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

6.98 **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

6.99 **buySideUserInfo**

Description This field contains the buy side user information provided by the requester to the respondent.
 Format alphanumeric 132

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Where used: TE600 Eurex EnLight Maintenance

6.100 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

6.101 category

Description This field contains the user category.

Format alphanumeric 28

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
ALGORITHMIC_TRADING_ENGINE		
ELECTRONIC_EYE		
ORDER_ROUTING_SYSTEM		
QUOTE_MACHINE		
TRADER_DEVELOPMENT_PROGRAM		
TRADING_ENGINE		
QUOTE_PROVIDER		

Where used: RD115 User Profile Status

6.102 chargeId

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

Format alphanumeric 132

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Where used: TE600 Eurex EnLight Maintenance

6.103 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

6.104 classRule

Description This field contains the type of the ClientLongValue. If the field stays empty, it indicates that the ClientLongValue contains AGGR, PNAL or NORE.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
N	NationalID	NationalID to identify a natural person.
L	LEI	LEI to identify a legal entity.

Where used: TR161 Short Code ID - Valid Registrations Report
TR167 Short Code ID - Non-Uniqueness Report
TR168 Short Code ID - Non-Consistency Report
TR169 Short Code ID - Correction Report
TR170 Short Code ID - Historical Correction Report
TR171 Short Code ID - Historical Long Code Correction Report

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6.105 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

6.106 clearingPrc

Description	This field contains the clearing price when it differs from the order execution price.
Format	numeric signed 11, 5
Where used:	TE810 T7 Daily Trade Confirmation

6.107 clearingPriceOffset

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

6.108 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

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6.109 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

6.110 clgInstr

Description	This field contains the clearing instruction.	
Format	alphanumeric 2	
<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	N	None.
2	B	Bilateral Aggregation.
13	S	Settlement Internalisation.
Where used:	TC810 T7 Daily Trade Confirmation	

6.111 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

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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

6.112 clientKey

Description	This field contains the key used to identify the auto approval rule for a specific customer.
Format	alphanumeric 12
Where used:	RD185 Auto Approval Rule Status

6.113 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

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6.114 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

6.115 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

6.116 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	

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6.117 **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

6.118 **cntrVersNo**

Description	This field indicates the contract version number. This field is valid for options only. The version number of the contract is increased by 1 for each capital adjustment on the product.
Format	numeric 2
Where used:	RC100 Capital Adjustment Series Report TA113 Complex and Flexible Instrument Definition TA116 Decay Split Table

6.119 **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

6.120 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

6.121 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

6.122 contractYear

Description	This field indicates the contract year of the instrument.
Format	numeric 4
Where used:	RC100 Capital Adjustment Series Report TA116 Decay Split Table

6.123 cooperationPartner

Description	This field denotes the MIC code for the market associated with the external cooperation partner
Format	alphanumeric 4

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<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

6.124 corrOrig

Description This field contains the origin of the correction record.

Format alphanumeric 2

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
HM	Historical Final Missing	Correction of missing and final missing Short-CodeID registrations before T7 release 13.0.
IL	Incorrect Long Code	Correction of historically incorrect Client-LongValues.
OM	Ongoing Final Missing	Correction of final missing ShortCodeID registrations commencing with T7 release 13.0.

Where used: TR169 Short Code ID - Correction Report
TR170 Short Code ID - Historical Correction Report

6.125 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

6.126 counterpartyBrokerUser

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

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Format alphanumeric 6

Where used: TE590 CLIP Trading Indication

6.127 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

6.128 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

6.129 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

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6.130 couponRat

Description	This field contains the textual specification for the coupon rate, which is the yearly rate of interest a bond receives on its face value.
Format	alphanumeric 32
Where used:	TE545 Daily TES Maintenance

6.131 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

6.132 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

6.133 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

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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

6.134 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

6.135 covTimPercent

Description This field contains the COVERED TIME per day in percentages.

Format numeric 6, 2

Where used:

- TD982 Special Report French Equity Options

6.136 crossed

Description This flag indicates whether an order was partially or fully deleted due to self-match prevention.

Format alphanumeric 1

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<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

6.137 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

6.138 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

6.139 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

6.140 crossSideId

Description This field contains the cross trade side ID.

Format numeric 20

Where used: TE595 Cross and Pre-arranged Trades

6.141 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

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6.142 cshPrcConv

Description	This field contains the clean cash price of the cash leg basket.
Format	numeric 11, 5
Where used:	TE545 Daily TES Maintenance

6.143 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

6.144 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

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6.145 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

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

6.146 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

6.147 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

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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

6.148 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

6.149 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

6.150 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

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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

6.151 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

6.152 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

6.153 ctAtwSpreadToMaxSpread

Description This field displays the Average Time Weighted Spread in relation to the maximum spread in one instrument on this trading day.

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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

6.154 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

6.155 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

6.156 ctAvgQuotTimeMtd

Description This field displays the average quotation time during continuous trading in one instrument month-to-date.

Format TimeFormat

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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

6.157 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

6.158 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

6.159 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.

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Format alphanumeric 8

Where used: PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor

6.160 ctpyStlIdAct

Description This field contains the settlement account of CounterParty Member.

Format alphanumeric 35

Where used: TC810 T7 Daily Trade Confirmation

6.161 ctpyStlIdLoc

Description This field contains the settlement location of CounterParty Member.

Format alphanumeric 3

Where used: TC810 T7 Daily Trade Confirmation

6.162 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

6.163 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

6.164 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

6.165 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

6.166 ctRateBonusMtd

Description	This field displays the participation rate with bonus during continuous trading in one instrument month-to-date.

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Format numeric 5, 2

Where used: PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor

6.167 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

6.168 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

6.169 ctRateMtd

Description This field displays the participation rate during continuous trading in one instrument month-to-date.

Format numeric 5, 2

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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
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.170 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

6.171 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

6.172 cumAggrRetVol

Description This field contains the aggregated aggressive continuous trading Retail Order Market Value.

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Format numeric signed 17, 4

Where used: CB080 Monthly Fee and Rebate Statement

6.173 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.

Format numeric signed 17, 4

Where used: CB080 Monthly Fee and Rebate Statement

6.174 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

6.175 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

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6.176 currSetlmtPrec_1

Description	This field contains the current settlement price of a contract.
Format	numeric 11, 5
Where used:	TE930 T7 Daily Trade Statistics

6.177 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

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TC540 Daily Order Maintenance
 TC545 Daily TES Maintenance
 TC550 Open Order Detail
 TC600 Xetra EnLight Maintenance
 TC610 Xetra EnLight Best Execution Summary
 TC810 T7 Daily Trade Confirmation
 TC812 T7 Daily Prevented Self-Matches
 TC910 T7 Daily Match Step Activity
 TD930 Daily Trade Statistics
 TD965 Specialist State Change
 TE545 Daily TES Maintenance
 TL001 System Transaction Overview
 TR101 MiFID II OTR Report
 TR901 MiFID II Message Rate Report

6.178 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

6.179 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

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

6.180 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

6.181 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

6.182 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

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6.183 **dailyStratViolPct**

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

6.184 **dateUploaded**

Description	This field contains the date of the upload.
Format	DateFormat
Where used:	TR161 Short Code ID - Valid Registrations Report TR163 Algo ID - Valid Registrations Report TR167 Short Code ID - Non-Uniqueness Report TR169 Short Code ID - Correction Report TR170 Short Code ID - Historical Correction Report TR171 Short Code ID - Historical Long Code Correction Report

6.185 **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

6.186 **daySettlDate**

Description	This field represents the Day Settlement Date, i.e. the Business Date plus the Business Day Offset.
Format	DateFormat

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Where used: TA115 Total Return Futures Parameters

6.187 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

6.188 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

6.189 dayTotRetailVol

Description This field contains the Retail trade volume of the Current day.

Format numeric 13, 4

Where used: TD930 Daily Trade Statistics

6.190 dayTotVol

Description This field contains the total volume of the current day.

Format numeric 13, 4

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Where used: TD930 Daily Trade Statistics
TE930 T7 Daily Trade Statistics

6.191 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

6.192 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

6.193 dealId

Description This field contains the Deal ID generated by the Selective RFQ service (unique per business day).

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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

6.194 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

6.195 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

6.196 dealQty

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

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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

6.197 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

6.198 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

6.199 dealReportId

Description This field contains the Deal ID provided by the Requester as part of the Order that resulted in this Deal.

Format alphanumeric 20

Where used: TC600 Xetra EnLight Maintenance
TE600 Eurex EnLight Maintenance

6.200 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

6.201 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

6.202 dealUpdateTime

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

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Format TimeFormat18

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

6.203 decaySplit

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

Format numeric 2

Where used: TA116 Decay Split Table

6.204 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

6.205 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

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6.206 delProtected

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

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False - is not protected from deletion
1	T	True - is protected from deletion

Where used: RD115 User Profile Status

6.207 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

6.208 deltaTAMUnderlyingProduct

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

Format alphanumeric 12

Where used: TE545 Daily TES Maintenance

6.209 disableEDC

Description This field indicates whether the EDC session configuration is disabled.

Format alphanumeric 1

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

Where used: RD255 Enhanced Drop Copy Session Configuration Status

6.210 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

6.211 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

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6.212 disclaimer

Description	This field contains the disclaimer of the report.
Format	alphanumeric 300
Where used:	TD982 Special Report French Equity Options

6.213 distributionIndex

Description	This field represent the Distribution Index entered for the business day.
Format	numeric signed 12, 6
Where used:	TA115 Total Return Futures Parameters

6.214 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

6.215 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

6.216 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

6.217 dlyLowPrcSignd

Description	This field indicates the lowest trade price of the contract or external underlying recorded in the current day.
Format	numeric signed 11, 5
Where used:	TE930 T7 Daily Trade Statistics

6.218 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

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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

6.219 dscr1

Description This field contains the descriptor.

Format alphanumeric 132

Where used: CB068 Transaction Overview
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor

6.220 dwzNo

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

Format numeric 4

Where used: TC810 T7 Daily Trade Confirmation

6.221 edcApprovingNCM

Description This field indicates the NCM from which the CM can access the order data.

Format alphanumeric 40

Where used: RD245 Enhanced Drop Copy Request Status

6.222 edcRequestingCM

Description This field indicates the CM that has requested access to order drop copy data from his NCM.

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Format alphanumeric 40

Where used: RD245 Enhanced Drop Copy Request Status

6.223 **edcRequestStatus**

Description This field indicates the status of the EDC access request.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	P	Pending.
2	A	Approved.
3	R	Rejected.

Where used: RD245 Enhanced Drop Copy Request Status

6.224 **effectOnBasket**

Description Effect of the basket operation on the basket component, as indicated by the initiating user.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	A	Adding Volume
2	R	Removing Volume

Where used: TE546 Daily Basket TES Maintenance

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6.225 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

6.226 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

6.227 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

6.228 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.

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Format numeric 13, 4

Where used: RD225 Trading Member Defined TSL Status

6.229 effMaxOrdrQtyUserTSLProductGrp

Description This field contains the effective maximum TSL quantity for on-exchange regular orders for a given user and TSL product group based on the minimum defined Standard TSL of the Exchange, and / or CM and / or participant TSL definition.

Format numeric 13, 4

Where used: RD225 Trading Member Defined TSL Status

6.230 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

6.231 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

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6.232 **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

6.233 **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

6.234 **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	

6.235 **elapsedNoTradingDays**

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

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Format numeric 4

Where used: TA114 Variance Futures Parameter

6.236 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

6.237 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

6.238 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

6.239 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

6.240 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

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Where used: RD115 User Profile Status

6.241 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.

Where used: RD115 User Profile Status

6.242 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

6.243 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

6.244 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

6.245 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

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6.246 endDat

Description	This field indicates the end date, up to which the member's transactions are considered while generating the report.
Format	DateFormat
Where used:	TE545 Daily TES Maintenance

6.247 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

6.248 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

6.249 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

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

6.250 enlDayRfqLp

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

Format numeric 5

Where used: TD961 Daily Eurex EnLight LP Performance

6.251 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

6.252 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

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6.253 enlDayVldRfqMkt

Description	This field contains the number of Eurex EnLight daily valid RFQs of the total market.
Format	numeric 5
Where used:	TD961 Daily Eurex EnLight LP Performance TD964 MTD Eurex EnLight Performance

6.254 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

6.255 enlFulflnd

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

6.256 enlInstrFulflnd

Description	This field contains the Eurex EnLight RFQ fulfillment indicator for the respective RFQ.
Format	alphanumeric 3

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Where used: TD963 Daily Eurex EnLight RFQ Fulfillment - detailed

6.257 enlMinVldRfqLp

Description This field contains the minimum valid RFQs per product per month per Liquidity Provider. If the Liquidity Provider receives this number of RFQs or less, then the Eurex EnLight Building Block is considered as fulfilled (subject to other conditions described in the General Supplement to the Liquidity Provider Agreement). See also field enlMinVldRfqMkt.

Format numeric 3

Where used: TD964 MTD Eurex EnLight Performance

6.258 enlMinVldRfqMkt

Description This field contains the minimum valid RFQs per product per month per total market. If the total market receives this number of RFQs or less, then the Eurex EnLight Building Block is considered as fulfilled (subject to other conditions described in the General Supplement to the Liquidity Provider Agreement). See also field enlMinVldRfqLp.

Format numeric 3

Where used: TD964 MTD Eurex EnLight Performance

6.259 enlMtdCutLimitLp

Description This field contains the cutoff limit for the number of RFQs for the Liquidity Provider.

Format numeric 7, 4

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

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6.260 enlMtdCutLimitMkt

Description	This field contains the cutoff limit for the number of RFQs for the total market.
Format	numeric 7, 4
Where used:	TD962 MTD Eurex EnLight LP Performance TD964 MTD Eurex EnLight Performance

6.261 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

6.262 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

6.263 enlMtdVldRfqResponses

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

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Format numeric 5

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

6.264 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.

Format alphanumeric 3

Where used: TD964 MTD Eurex EnLight Performance

6.265 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

6.266 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

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6.267 **enteringUser**

Description This field indicates the user who entered the order.

Format alphanumeric 6

Where used:

- TC540 Daily Order Maintenance
- TC545 Daily TES Maintenance
- TC810 T7 Daily Trade Confirmation
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance
- TE590 CLIP Trading Indication
- TE595 Cross and Pre-arranged Trades

6.268 **entRole**

Description This field contains the entitlement role.

Format alphanumeric 30

Where used:

- RD110 User Profile Maintenance
- RD115 User Profile Status

6.269 **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

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6.270 entryTime

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

Format TimeFormat18

Where used: TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE546 Daily Basket TES Maintenance
TE547 TES Late Approval Report
TE550 Open Order Detail

6.271 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
RD240 Enhanced Drop Copy Request Maintenance
RD245 Enhanced Drop Copy Request Status
RD250 Enhanced Drop Copy Session Configuration Maintenance
RD255 Enhanced Drop Copy Session Configuration 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

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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
 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
 TR099 EEX Order to Trade Ratio Report
 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 Short Code ID - Error Report
 TR161 Short Code ID - Valid Registrations Report

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TR162 Algo ID - Error Report
 TR163 Algo ID - Valid Registrations Report
 TR166 Short Code ID - Final Missing Report
 TR167 Short Code ID - Non-Uniqueness Report
 TR168 Short Code ID - Non-Consistency Report
 TR169 Short Code ID - Correction Report
 TR170 Short Code ID - Historical Correction Report
 TR171 Short Code ID - Historical Long Code Correction Report
 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

6.272 errDescription

Description	This field contains the error message.
Format	alphanumeric 2

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1		ShortCodeID registration / AlgoID registration is missing.
2		Registration rejected, ShortCodeID / AlgoID already registered.
3		Correction not feasible, wrong time data.
4		Invalid value in field ValidToDate.
5		Modification rejected, duplicate record submitted.
6		Invalid value in field ShortCodeID.
10		Invalid value in the field ParticipantID.
11		Invalid value in field MIC.
12		Invalid value in field StatusIndicator.
13		Invalid value in field ValidFromDate.
14		Invalid value in field ClassificationRule.
15		Invalid value in field NationalIDCountryCode.
16		Invalid value in field NationalIDPriority.
17		Invalid national identifier value in field ClientLongValue.
18		Invalid LEI value in field ClientLongValue.
20		Invalid value in field AlgoID.
22		Invalid value in field ResponsibleID.
25		ClientLongValue already registered.
26		No existing ShortCodeID registration to delete.
27		Retroactive or intraday deletions are not permitted.
28		Uploads with a future ValidFromDate must be set to the next trading day (t+1).
29		Changing the ClassificationRule is not permitted.
30		Modification rejected, ShortCodeID not registered.
31		ValidToDate field must be empty for N, M, D.
32		ClientLongValue was modified.
99		Other error.

Where used:

TR160 Short Code ID - Error Report

TR162 Algo ID - Error Report

6.273 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

6.274 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

6.275 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

6.276 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

6.277 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

6.278 eventExpiryTime

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

Format TimeFormat18

Where used: TC600 Xetra EnLight Maintenance
TE600 Eurex EnLight Maintenance

6.279 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

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6.280 **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

6.281 **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

6.282 **eventOverallQty**

Description	This field contains the Overall Quantity which is sum of the Open Quantity and the Total Deal Quantity.
Format	numeric 13, 4
Where used:	TC600 Xetra EnLight Maintenance TE600 Eurex EnLight Maintenance

6.283 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

6.284 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	

6.285 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

6.286 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

6.287 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

6.288 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

6.289 exceedance

Description This field indicates whether the order transaction ratio defined by EEX is exceeded or not. This could be a possible violation, so trading participants are requested to verify, if this is relevant for them.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	N	No
1	Y	Yes

Where used: TR099 EEX Order to Trade Ratio Report

6.290 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

6.291 exchangeOrderId

Description This field indicates the unique order ID assigned by the exchange.

Format alphanumeric 20

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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

6.292 **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
RD240 Enhanced Drop Copy Request Maintenance
RD245 Enhanced Drop Copy Request Status
RD250 Enhanced Drop Copy Session Configuration Maintenance
RD255 Enhanced Drop Copy Session Configuration 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
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
TR099 EEX Order to Trade Ratio Report
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

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TR106 Order to Trade Ratio Detailed Transaction Report
 TR107 Excessive System Usage Detailed Transaction Report
 TR160 Short Code ID - Error Report
 TR161 Short Code ID - Valid Registrations Report
 TR162 Algo ID - Error Report
 TR163 Algo ID - Valid Registrations Report
 TR166 Short Code ID - Final Missing Report
 TR167 Short Code ID - Non-Uniqueness Report
 TR168 Short Code ID - Non-Consistency Report
 TR169 Short Code ID - Correction Report
 TR170 Short Code ID - Historical Correction Report
 TR171 Short Code ID - Historical Long Code Correction Report
 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

6.293 **exchRat**

Description	This field indicates the exchange rate with the clearing house / Billing currency.
Format	numeric 16, 9
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

6.294 **execDate**

Description	This field contains the execution date.
Format	DateFormat

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Where used: PM900 Specialist Performance per Executed Order
PM930 ITM Issuer Performance Per Executed Order

6.295 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

6.296 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

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

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6.297 **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

6.298 **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

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

6.299 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
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

6.300 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

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

6.301 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

6.302 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

6.303 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

6.304 **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

6.305 **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

6.306 **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

6.307 **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

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

6.308 **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

6.309 **execRetailVolumePassiveAllRLP**

Description This field displays the passively executed volume of all RLPs in Continuous in one instrument on this trading day.

Format numeric 15, 4

Where used: PM700 Xetra Retail Liquidity Provider

6.310 **execRetailVolumePassiveAllRLPMtd**

Description This field displays the passively executed volume of all RLPs in Continuous in one instrument month-to-date.

Format numeric 15, 4

Where used: PM700 Xetra Retail Liquidity Provider

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6.311 **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.
Format	numeric 15, 4
Where used:	PM700 Xetra Retail Liquidity Provider PM710 Xetra Retail Member Organization

6.312 **execRetailVolumeShare**

Description	This field displays the share of passively executed retail volume in Continuous of this RLP compared to the aggressively executed retail volume of all RMOs in one instrument on this trading day.
Format	numeric 5, 2
Where used:	PM700 Xetra Retail Liquidity Provider

6.313 **execRetailVolumeShareMtd**

Description	This field displays the share of passively executed retail volume in Continuous of this RLP compared to the aggressively executed retail volume of all RMOs in one instrument month-to-date.
Format	numeric 5, 2
Where used:	PM700 Xetra Retail Liquidity Provider

6.314 **execTime**

Description	This field contains the time provided by the Exchange when the TES trade is executed.
Format	TimeFormat18

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

6.315 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

6.316 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

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
A		American
E		European

Where used: TA113 Complex and Flexible Instrument Definition

6.317 expDat

Description This field contains the expiration date of the contract.

Format DateFormat

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

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6.318 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

6.319 expSettlDate

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

Format DateFormat

Where used: TA115 Total Return Futures Parameters

6.320 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

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6.321 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

6.322 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

6.323 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

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6.324 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

6.325 feeCrtMthAmnt

Description	This field contains the sum of Current Month's Fees.
Format	numeric 15, 2
Where used:	CB050 Fee Overall Summary

6.326 feeCrtMthBal

Description	This field contains the fee current monthly balance.
Format	numeric 15, 2
Where used:	CB060 Fee Statement CB160 Fee Statement T7 Boerse Frankfurt

6.327 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

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6.328 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

6.329 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

6.330 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

6.331 feePrvDayAmnt

Description	This field contains the current month's fees at previous day's value per fee type.
Format	numeric 15, 2

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

6.332 **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

6.333 **feeRatio**

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

Format numeric 8

Where used: TL001 System Transaction Overview

6.334 **feeTypCod**

Description This field contains the Fee Type Code.

Format alphanumeric 3

<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 AUCT
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

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

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

6.335 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

6.336 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 AUCTION	EQU CONT AUCTION	Transaction Fees for Equities in Continuous Auction Trading Model
BONDS	BONDS	Transaction Fees for Bonds
BONDS SSF	BONDS SSF	Specialist Service Fee for Bonds
ETI TEMP DAX	ETI TEMP DAX	ETI TEMP DAX
ETI TEMP ETFETC	ETI TEMP ETFETC	ETI TEMP ETFETC
PERF BASED REB	PERF BASED REB	Performance Based Rebate for Specialists
PERF BASED REB	PERF BASED REB	Performance Based Rebate for Specialists
DESI REFUND	DESI REFUND	Designated Sponsor Refund for trades of a Designated Sponsor
REB NEW MEM	REB NEW MEM	Rebate for new Xetra Member
MINIMUM FEE	MINIMUM FEE	Minimum transaction fees per month. Only the difference between minimum amount and the reached transaction fees is charged.
TL QUOTES FEE	TL QUOTES FEE	Transaction Limit Fee for Quotes (Excessive Usage)
TL INQ FEE	TL INQ FEE	Transaction Limit Fee for Inquiries (Excessive Usage)

		Usage)
TL ORDER FEE	TL ORDER FEE	Transaction Limit Fee for Orders (Excessive Usage)
CONNECTION FEES	CONNECTION FEES	Fees for connections to the Xetra system
MANUAL FEE ADJ	MANUAL FEE ADJ	Each kind of manual fee adjustments entered into the SAP system via SEG
LEAN REBATE	LEAN REBATE	Rebate for Lean order trades
TOP ORDR CREDIT	TOP ORDR CREDIT	TOP order credit
TRAD SESS DISC	TRAD SESS DISC	Trading Session Discount
TOP+ ORD CREDIT	TOP+ ORD CREDIT	TOP+ order credit
TAF ACT MAN F	TAF ACT MAN F	XETRA TRANSACTION FEE ACTIVELY MAN.FUNDS FIX
OTC TRADES LIS	OTC TRADES LIS	XETRA OTC TRADES LISTING
HIDDEN ORDR FEE	HIDDEN ORDR FEE	Transaction Fees for Hidden Orders
TAF ACT MAN V	TAF ACT MAN V	XETRA TRANSACTION FEE ACTIVELY MAN.FUNDS VAR
XON UTIL FEE	XON UTIL FEE	XFRA System Utilization Fee
MIDPNT LQTY CRT	MIDPNT LQTY CRT	Credit for Midpoint Liquidity Provider
SMP	SMP	Self Match Prevention
LPP REBATE	LPP REBATE	Liquidity Provider Program Rebate
MM SMC REFUND	MM SMC REFUND	Market Maker Stress Market Conditions Refund
TES OFF BOOK	TES OFF BOOK	Trade Entry Service Off Book
OTC TRD ENTRIES	OTC TRD ENTRIES	OTC Trade Entries XETR
SP SF EQ F	SP SF EQ F	Specialist Service Fee perf. EQUIT fix
SP SF EQ V	SP SF EQ V	Specialist Service Fee perf. EQUIT var
SP REF TAF EQ F	SP REF TAF EQ F	SP Refund Perf Transaction Fee EQUIT fix
SP REF TAF EQ V	SP REF TAF EQ V	SP Refund Perf Transaction Fee EQUIT var
SP REF TRF EQ F	SP REF TRF EQ F	SP Refund Perf Trading Fee EQUIT fix
SP REF TRF EQ V	SP REF TRF EQ V	SP Refund Perf Trading Fee EQUIT var
ADD CCP EQ	ADD CCP EQ	SP Bonus CCP eligible EQUIT
ADD NONCCP EQ 1	ADD NONCCP EQ 1	SP Bonus non CCP-coll safe custody EQUIT
ADD NONCCP EQ 2	ADD NONCCP EQ 2	SP Bonus non CCP-US & Euroland CSC EQUIT
ADD NONCCP EQ 3	ADD NONCCP EQ 3	SP Bonus non CCP-individ safe cust EQUIT
ADD NONCCP EQ 4	ADD NONCCP EQ 4	SP Bonus nonCCP-non-coll safe cust EQUIT
TRF BON LIS F	TRF BON LIS F	XETRA TRADING FEE BOND LISTING fix
TRF BON LIS V	TRF BON LIS V	XETRA TRADING FEE BOND LISTING var
TRF BON NPUB F	TRF BON NPUB F	XETRA TRADING FEE BOND NPUB fix
TRF BON NPUB V1	TRF BON NPUB V1	XETRA TRADING FEE BOND NPUB NZAC var
TRF BON NPUB V2	TRF BON NPUB V2	XETRA TRADING FEE BOND NPUB ZAC var

TRF BON PUB F	TRF BON PUB F	XETRA TRADING FEE BOND PUB fix
TRF BON PUB V	TRF BON PUB V	XETRA TRADING FEE BOND PUB var
TRF EQ F	TRF EQ F	XETRA TRADING FEE EQUIT fix
TRF EQ V	TRF EQ V	XETRA TRADING FEE EQUIT var
TAF BON F	TAF BON F	XETRA TRANSACTION FEE BOND fix
TAF BON LIS F	TAF BON LIS F	XETRA TRANSACTION FEE BOND LISTING fix
TAF BON LIS V	TAF BON LIS V	XETRA TRANSACTION FEE BOND LISTING var
TAF BON V	TAF BON V	XETRA TRANSACTION FEE BOND var
TAF EQ F	TAF EQ F	XETRA TRANSACTION FEE EQUIT fix
TAF EQ V	TAF EQ V	XETRA TRANSACTION FEE EQUIT var
SP SF B NPUB F	SP SF B NPUB F	SSF perf. BOND NPUB fix
SP SF B NPUB V1	SP SF B NPUB V1	SSF perf. BOND NPUB NZAC var
SP SF B NPUB V2	SP SF B NPUB V2	SSF perf. BOND NPUB ZAC var
SP SF B PUB F	SP SF B PUB F	SSF perf. BOND PUB fix
SP SF B PUB V	SP SF B PUB V	SSF perf. BOND PUB var
SP TA B NPUB F	SP TA B NPUB F	SP Refund Perf TAF BOND NPUB fix
SP TA B NPUB V1	SP TA B NPUB V1	SP Refund Perf TAF BOND NPUB NZAC var
SP TA B NPUB V2	SP TA B NPUB V2	SP Refund Perf TAF BOND NPUB ZAC var
SP TA B PUB F	SP TA B PUB F	SP Refund Perf TAF BOND PUB fix
SP TA B PUB V	SP TA B PUB V	SP Refund Perf TAF BOND PUB var
SP TR B NPUB F	SP TR B NPUB F	SP Refund Perf Trading Fee BOND NPUB fix
SP TR B NPUB V1	SP TR B NPUB V1	SP Refund Perf TF BOND NPUB NZAC var
SP TR B NPUB V2	SP TR B NPUB V2	SP Refund Perf TF BOND NPUB ZAC var
SP TR B PUB F	SP TR B PUB F	SP Refund Perf TF BOND PUB fix
SP TR B PUB V	SP TR B PUB V	SP Refund Perf TF BOND PUB var
AD CCP BON	AD CCP BON	SP Bonus CCP eligible BOND
ADD BON NONCCP1	ADD BON NONCCP1	SP Bonus non CCP -coll safe custody BOND
ADD BON NONCCP2	ADD BON NONCCP2	SP Bonus non CCP -US & Euroland CSC BOND
ADD BON NONCCP3	ADD BON NONCCP3	SP Bonus non CCP -individ safe cust BOND
ADD BON NONCCP4	ADD BON NONCCP4	SP Bonus non CCP-non-coll safe cust BOND
TRADING FEE PRED II EQUIT LIST FIX	TRADING FEE PRED II EQUIT LIST FIX	TRADING FEE PRED II EQUIT LIST FIX
TRADING FEE PRED II EQUIT LIST VAR	TRADING FEE PRED II EQUIT LIST VAR	TRADING FEE PRED II EQUIT LIST VAR
TRADING FEE PRED II EQUIT LIST FIX	TRADING FEE PRED II EQUIT LIST FIX	TRADING FEE PRED II EQUIT LIST FIX
TRADING FEE PRED II EQUIT LIST VAR	TRADING FEE PRED II EQUIT LIST VAR	TRADING FEE PRED II EQUIT LIST VAR

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Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB080 Monthly Fee and Rebate Statement
- CB150 Fee Overall Summary T7 Boerse Frankfurt
- CB160 Fee Statement T7 Boerse Frankfurt
- CB442 DBDX Fee Per Executed Order
- CB480 DBDX Monthly Fee and Rebate Statement

6.337 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

6.338 finalMissing

Description This field contains the count of ShortCodeIDs used on reporting day t, which were neither registered on reporting day t nor corrected until t+1 eob and are therefore considered "final missing".

Format numeric 12

Where used: TR166 Short Code ID - Final Missing Report

6.339 finalMissingMtd

Description This field contains the month-to-date (mtd) value defined as mtd aggregate of "finalMissing" divided by the mtd aggregate of "shortCodesDayt0" expressed in percentage terms.

Format numeric 5, 2

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Where used: TR166 Short Code ID - Final Missing Report

6.340 finalMissingPerc

Description This field contains the value defined as "finalMissing" divided by "short-CodesDayt0" expressed in percentage terms.

Format numeric 5, 2

Where used: TR166 Short Code ID - Final Missing Report

6.341 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

6.342 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

6.343 firmOtrVol

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

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Format numeric 15, 4

Where used: TR101 MiFID II OTR Report

6.344 fixClOrdId

Description This field contains the FIX client order id.

Format alphanumeric 20

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail

6.345 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

6.346 fixFee

Description This field contains the fix fee.

Format numeric signed 15, 2

Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB162 Monthly Specialist Refund
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order

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6.347 **fixLfClOrdId**

Description	This field contains the FIX LF client order id.
Format	alphanumeric 20
Where used:	TC540 Daily Order Maintenance TC550 Open Order Detail

6.348 **fixRefFee**

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

6.349 **flexAcctInfo**

Description	This field contains the flexible account information entered by members as free format text in order to segregate their clients positions.
Format	alphanumeric 32
Where used:	RD185 Auto Approval Rule Status TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance TE550 Open Order Detail TE590 CLIP Trading Indication TE595 Cross and Pre-arranged Trades TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary

6.350 **floor**

Description	This field contains month floor which is used to calculate volume component.

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Format numeric 12

Where used: TR102 Excessive System Usage Report
TR104 Eurex Daily ESU Parameter
TR107 Excessive System Usage Detailed Transaction Report

6.351 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

6.352 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

6.353 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

6.354 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

6.355 flxOptCntrExerPrec

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

6.356 freeText1

Description	This field contains the text entered by the participant.
Format	alphanumeric 12
Where used:	RD135 Trade Enrichment Rule Status RD185 Auto Approval Rule Status TC545 Daily TES Maintenance TC600 Xetra EnLight Maintenance TC610 Xetra EnLight Best Execution Summary TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance TE550 Open Order Detail TE590 CLIP Trading Indication TE595 Cross and Pre-arranged Trades

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TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TR160 Short Code ID - Error Report
TR162 Algo ID - Error Report

6.357 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 Short Code ID - Error Report
TR162 Algo ID - Error Report

6.358 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

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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 Short Code ID - Error Report
TR162 Algo ID - Error Report

6.359 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 Short Code ID - Error Report TR162 Algo ID - Error Report

6.360 fulfCovTimInd

Description	This field indicates whether quotes are provided for the minimum coverage time required as per the market maker package obligations.	
Format	alphanumeric 3	
<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
YES		Yes
NO		No
Where used:	TD955 Building Block Liquidity Provider Measurement TD956 Basis Building Block Liquidity Provider TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning TD981 Special Market Making Report	

6.361 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

6.362 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

6.363 fulfPackEqtlnd

Description This field indicates whether the market maker package requirement for the minimum number of equity products is fulfilled.

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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

6.364 **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

6.365 **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

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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

6.366 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

6.367 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

6.368 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

6.369 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

6.370 fulfVolInd

Description This field indicates whether the sum of market maker volume is greater than or equal to the required monthly volume.

Format alphanumeric 3

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
YES		Yes
NO		No

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

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6.371 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

6.372 fundingRate

Description	This field represents the Funding Rate entered on that business day and used for the Daily Funding calculation, i.e. the periodic or the overnight interest rate determined on the previous evening.
Format	numeric signed 12, 6
Where used:	TA115 Total Return Futures Parameters

6.373 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

6.374 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

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

6.375 **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

6.376 **graceFactorCnt**

Description Grace Factor which allows Market Makers with Quote Performance lower than the Market Maker performance requirement to be eligible for the Market Maker Floor for the transaction based OTR.

Format numeric 5, 4

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

6.377 **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

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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

6.378 halfMtdDays

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

Format numeric 2

Where used: TD983 Regulatory Market Making MTD

6.379 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

6.380 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

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6.381 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

6.382 inactivated

Description This field contains the information of the order inactive/active status

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0		Active
1	I	Inactive

Where used: TC540 Daily Order Maintenance
TE540 Daily Order Maintenance

6.383 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

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Where used: TE590 CLIP Trading Indication

6.384 **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

6.385 **initiatingUser**

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

Format alphanumeric 11

Where used: RD185 Auto Approval Rule Status

6.386 **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

6.387 **instManual**

Description This field indicates when some manual entries overwrite the variance futures instrument parameters.

Format alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False - Automatic Calculation
1	T	True - Manual Update

Where used: TA114 Variance Futures Parameter

6.388 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

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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

6.389 instrChgTim

Description	This field displays the instrument change time.
Format	TimeFormat
Where used:	TD965 Specialist State Change

6.390 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

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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
 TE810 T7 Daily Trade Confirmation
 TE812 Daily Prevented Self-Matches
 TE910 T7 Daily Trade Activity
 TE930 T7 Daily Trade Statistics

6.391 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

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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
 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

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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

6.392 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

6.393 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

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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

6.394 **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

6.395 **instrWithoutPriceAbsoluteMtd**

Description	This field displays the month-to-date absolute number of instruments without price (no trade, no PWT quote).
Format	numeric 9
Where used:	PM910 ITM Issuer Fulfillment Aggregated

6.396 **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

6.397 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

6.398 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

Where used:	TD965 Specialist State Change

6.399 instTradDat

Description	This field indicates the trading date of the variance futures instrument parameters.
Format	DateFormat
Where used:	TA114 Variance Futures Parameter

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6.400 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

6.401 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

6.402 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

6.403 isBroker

Description This field indicates when the TES trade is entered by a broker, i.e. when the initiating user is not an approving trader.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False - The TES trade is not a broker trade
1	T	True - The TES trade is a broker trade

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Where used:

- TC545 Daily TES Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance

6.404 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

6.405 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

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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
 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

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6.406 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

6.407 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

6.408 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

6.409 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

6.410 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

6.411 kindOfDepo

Description This field contains the kind of depository.

Format alphanumeric 3

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

6.412 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.

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Format numeric signed 11, 5

Where used: TE600 Eurex EnLight Maintenance

6.413 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

6.414 lateralityIndicator

Description This field indicates whether a CLIP trading indication involves the client broker and the proprietary broker of a CLIP trading indication are identical (unilateral) or are two different parties (bilateral).

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	UNILATERAL	Client broker and proprietary broker are identical
2	BILATERAL	Client broker and proprietary broker are two different parties

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

6.415 leadParticipant

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

Format alphanumeric 5

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

6.416 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

6.417 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

6.418 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

6.419 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

6.420 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

6.421 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

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6.422 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

6.423 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

6.424 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

6.425 limOrdPr

Description	This field contains the order limit price, which is limit price provided by the participant.

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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

6.426 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

Where used: CB069 Transaction Report
TR102 Excessive System Usage Report
TR104 Eurex Daily ESU Parameter
TR107 Excessive System Usage Detailed Transaction Report

6.427 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

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6.428 **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

6.429 **liqClass**

Description	This field displays the liquidity class of an equity.
Format	numeric 1
Where used:	PM100 Performance Report Equities Designated Sponsor

6.430 **liqClassMtd**

Description	This field displays the liquidity class of an equity month-to-date.
Format	numeric 1
Where used:	PM100 Performance Report Equities Designated Sponsor

6.431 **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

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<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

6.432 logNam

Description	This field indicates the login name of the user.
Format	alphanumeric 11
Where used:	RD115 User Profile Status

6.433 longValue

Description	This field contains the ClientLongValue. Valid values are: - National ID: natural person with max. 35 alphanumerical characters. - LEI: legal person with 20 alphanumerical characters. - AGGR: ESMA defined value for "Client identification code" in case of aggregated orders. - PNAL: ESMA defined value for "Client identification code" in case of pending allocations. - NORE: ESMA defined value for "Execution within firm" in case that decision was not taken within the trading participant firm.

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Format alphanumeric 35

Where used: TR161 Short Code ID - Valid Registrations Report
TR167 Short Code ID - Non-Uniqueness Report
TR168 Short Code ID - Non-Consistency Report
TR169 Short Code ID - Correction Report
TR170 Short Code ID - Historical Correction Report
TR171 Short Code ID - Historical Long Code Correction Report

6.434 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

6.435 lstExchPrc

Description This field contains the last valid price.

Format numeric signed 11, 5

Where used: TD930 Daily Trade Statistics

6.436 lstSetlmtPrc_1

Description This field contains the last settlement price.

Format numeric 11, 5

Where used: TE930 T7 Daily Trade Statistics

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6.437 **lstTrdPrec**

Description	This field contains the last trade price.
Format	numeric signed 11, 5
Where used:	TE930 T7 Daily Trade Statistics

6.438 **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

6.439 **matchEvent**

Description	This field contains match Event ID - sequential number.
Format	numeric 10
Where used:	TC810 T7 Daily Trade Confirmation TE590 CLIP Trading Indication TE810 T7 Daily Trade Confirmation

6.440 **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

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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

6.441 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

6.442 matchType

Description The point in the matching process at which the order was matched.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	INCOMING_ORDER	Auto-match incoming order
2	BOOK_INITIATING_ORDER	Auto-match resting order
3	AUCTION	Auction
4	UNCROSSING	Uncrossing
6	MIDPOINT_MATCH	Midpoint Matching
7	CLIP_MATCH	CLIP Match with client order as incoming
8	CONTINUOUS_AUCTION	Continuous auction match events

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Where used: TC540 Daily Order Maintenance

6.443 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

6.444 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

6.445 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

Where used: RD215 Clearing Member Defined TSL Status

6.446 maxCalSprdQtyETSL

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

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Format numeric 13, 4

Where used: RD225 Trading Member Defined TSL Status

6.447 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

6.448 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

6.449 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

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6.450 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

6.451 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

6.452 maxOrderQtyCM

Description	This field contains the maximum standard TSL quantity for on-exchange regular orders for a given TSL product group and business unit assigned by the clearing member.
Format	numeric 13, 4
Where used:	RD225 Trading Member Defined TSL Status

6.453 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

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Where used: RD225 Trading Member Defined TSL Status

6.454 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

6.455 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

6.456 maxOrderQtyETSLperUsrGrp

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

Format numeric 13, 4

Where used: RD225 Trading Member Defined TSL Status

6.457 maxOrderQtySTSL

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

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Format numeric 13, 4

Where used: RD225 Trading Member Defined TSL Status

6.458 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

6.459 maxOrderValue

Description This field define limit per order per user.

Format numeric signed 18, 8

Where used: RD115 User Profile Status

6.460 maxOrdQty

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

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6.461 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

6.462 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

6.463 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	
<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	A	Absolute
2	P	Percentage
Where used:	RD185 Auto Approval Rule Status	

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6.464 **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

6.465 **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

6.466 **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

6.467 **maxRatioNo**

Description	This field contain the defined maximum ratio of the instrument group of the respective ISIN.
Format	numeric 9

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Where used: TR101 MiFID II OTR Report

6.468 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

6.469 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

6.470 maxRatioSingleMtd

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

Format numeric 6, 2

Where used: TR902 Daily Order and Quote Transactions

6.471 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.

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Format numeric 10

Where used: TR101 MiFID II OTR Report

6.472 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

6.473 maxSpreadSMCIncrement

Description Maximum Spread SMC Increment.

Format numeric 24

Where used: TR105 Minimum Quotation Requirement

6.474 maxTESQty

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

Format numeric 13, 4

Where used: RD215 Clearing Member Defined TSL Status

6.475 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.

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Format numeric 13, 4

Where used: RD225 Trading Member Defined TSL Status

6.476 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

6.477 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

6.478 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

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6.479 **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

6.480 **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

6.481 **maxTESQtySTSL**

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

Format numeric 13, 4

Where used: RD225 Trading Member Defined TSL Status

6.482 **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

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Where used: RD225 Trading Member Defined TSL Status

6.483 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

6.484 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

6.485 medianAggressiveRMOOrderVolume

Description This field displays the median volume of all RMO orders from all RMOs aggressively entered in Continuous in one instrument on this trading day.

Format numeric 15, 4

Where used: PM700 Xetra Retail Liquidity Provider

6.486 medianAggressiveRMOOrderVolumeMtd

Description This field displays the median volume of all RMO orders from all RMOs aggressively entered in Continuous in one instrument month-to-date.

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Format numeric 15, 4

Where used: PM700 Xetra Retail Liquidity Provider

6.487 **membCcpClgIdCod**

Description This field indicates the CCP clearing member ID.

Format alphanumeric 5

Where used: TC810 T7 Daily Trade Confirmation

6.488 **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

6.489 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

6.490 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
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6.491 **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

6.492 **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

6.493 **membId**

Description	This field contains the member ID.
Format	alphanumeric 5

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Where used:	CB042 Fee Per Executed Order CB050 Fee Overall Summary CB060 Fee Statement CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report CB080 Monthly Fee and Rebate Statement CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt CB160 Fee Statement T7 Boerse Frankfurt CB162 Monthly Specialist Refund CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement 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

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RD220 Trading Member Defined TSL Maintenance
 RD225 Trading Member Defined TSL Status
 RD230 Marketwide SMP ID Maintenance
 RD235 Marketwide SMP ID Status
 RD240 Enhanced Drop Copy Request Maintenance
 RD245 Enhanced Drop Copy Request Status
 RD250 Enhanced Drop Copy Session Configuration Maintenance
 RD255 Enhanced Drop Copy Session Configuration 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
 TR099 EEX Order to Trade Ratio Report
 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

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TR160 Short Code ID - Error Report
 TR161 Short Code ID - Valid Registrations Report
 TR162 Algo ID - Error Report
 TR163 Algo ID - Valid Registrations Report
 TR166 Short Code ID - Final Missing Report
 TR167 Short Code ID - Non-Uniqueness Report
 TR168 Short Code ID - Non-Consistency Report
 TR169 Short Code ID - Correction Report
 TR170 Short Code ID - Historical Correction Report
 TR171 Short Code ID - Historical Long Code Correction Report
 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

6.494 **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

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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
 RD240 Enhanced Drop Copy Request Maintenance
 RD245 Enhanced Drop Copy Request Status
 RD250 Enhanced Drop Copy Session Configuration Maintenance
 RD255 Enhanced Drop Copy Session Configuration 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

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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
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 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 Short Code ID - Error Report
 TR161 Short Code ID - Valid Registrations Report
 TR162 Algo ID - Error Report
 TR163 Algo ID - Valid Registrations Report
 TR166 Short Code ID - Final Missing Report
 TR167 Short Code ID - Non-Uniqueness Report
 TR168 Short Code ID - Non-Consistency Report
 TR169 Short Code ID - Correction Report
 TR170 Short Code ID - Historical Correction Report
 TR171 Short Code ID - Historical Long Code Correction Report
 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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6.495 **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

6.496 **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

6.497 **membYtdServFeeAmnt**

Description	This field contains the member yield service fee amount.
Format	numeric signed 15, 2
Where used:	CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary

6.498 **mic**

Description	This field contains the Market Identifier Code (MIC) (ISO 10383). This is a unique identification code used to identify securities trading exchanges, regulated and non-regulated trading markets.
Format	alphanumeric 4

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Where used: TR169 Short Code ID - Correction Report
TR170 Short Code ID - Historical Correction Report

6.499 minAcctQty

Description This field reflects the minimum acceptable quantity of a midpoint order.

Format numeric 13, 4

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail

6.500 minimumSmcDuration

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

Format TimeFormat

Where used: TD954 Stressed Market Conditions

6.501 minimumSmcDurationFulfInd

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

6.502 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

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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

6.503 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

6.504 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

6.505 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

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6.506 minQuoteSize

Description	Minimum quote size to be compared with the order quantity of the respective quote leg.
Format	numeric 15
Where used:	TR105 Minimum Quotation Requirement

6.507 minQuoteSizeSMC

Description	Minimum quote size SMC.
Format	numeric 15
Where used:	TR105 Minimum Quotation Requirement

6.508 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

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6.509 **mktUndlyPrc**

Description	This field contains the market underlying price which is used to calculate the intraday realised variance for Variance Futures.
Format	numeric signed 11, 5
Where used:	TE545 Daily TES Maintenance TE810 T7 Daily Trade Confirmation

6.510 **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

6.511 **mktWideMatchInstCrossIdLastModDate**

Description	This field provides the date stating Last modified Market wide SMP ID.
Format	DateFormat
Where used:	RD235 Marketwide SMP ID Status

6.512 **mktWideMatchInstCrossIdSts**

Description	This field represents the status of the Marketwide SMP ID.
Format	alphanumeric 1

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<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

6.513 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

6.514 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

6.515 mmpActivity

Description This field contains the activity information of market marker protection.

Format alphanumeric 1

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<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

6.516 mmpDelta

Description This field contains the market marker protection delta.

Format numeric 14, 4

Where used: TT132 Market Maker Protection

6.517 mmpPercent

Description This field contains the market marker protection percent.

Format numeric 10

Where used: TT132 Market Maker Protection

6.518 mmpReason

Description This field contains the mmp reason.

Format alphanumeric 1

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<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

6.519 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

6.520 mmpTimeWindow

Description This field contains the market marker protection time window.

Format numeric 10

Where used: TT132 Market Maker Protection

6.521 mmpVega

Description This field contains the market marker protection vega.

Format numeric 14, 4

Where used: TT132 Market Maker Protection

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6.522 mmpVolume

Description	This field contains the market maker protection volume.
Format	numeric 14, 4
Where used:	TT132 Market Maker Protection

6.523 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

6.524 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

6.525 mnthToDate

Description	This field displays the accumulated transaction limit fees for each market group for the current month.
Format	numeric 11, 2

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Where used: TL001 System Transaction Overview

6.526 mqBaseFactorCnt

Description This field contains the MQ base Factor depending on the spread quality for the transaction based Order to Trade Ratio (OTR).

Format numeric 17, 4

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

6.527 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

6.528 mrtyDat

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

Format DateFormat

Where used: TE545 Daily TES Maintenance

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6.529 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 TR099 EEX Order to Trade Ratio Report TR100 Order to Trade Ratio Report

6.530 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

6.531 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

6.532 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

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6.533 mtdTotVol

Description	This field contains the monthly total contract volume in the current month.
Format	numeric 13, 4
Where used:	TD930 Daily Trade Statistics TE930 T7 Daily Trade Statistics

6.534 mthPackReqEq

Description	This field contains the number of equity options that must be fulfilled within the market maker package. This is less or equal to the number of equity products within the package.
Format	numeric 5
Where used:	TD955 Building Block Liquidity Provider Measurement TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning

6.535 mthPackReqIdx

Description	This field contains the number of equity index options that must be fulfilled within the respective market maker program package in order to fulfill the whole package. This is less or equal to the number of index products within the package.
Format	numeric 5
Where used:	TD955 Building Block Liquidity Provider Measurement TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning

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6.536 mthReqCovTim

Description	This field indicates the sum of the required time to be covered by good quotes and is equal to <i>sumReqTim</i> .
Format	TimeFormat
Where used:	TD955 Building Block Liquidity Provider Measurement TD956 Basis Building Block Liquidity Provider TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning TD981 Special Market Making Report TD982 Special Report French Equity Options

6.537 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

6.538 mthReqViol

Description	This field contains the number of maximum tolerated days with violation and is equal to <i>nbrTolViolDays</i> .
Format	numeric 5
Where used:	TD956 Basis Building Block Liquidity Provider TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning

6.539 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

6.540 nationalIDCountryCode

Description	This field contains the NationalIDCountryCode.
Format	alphanumeric 2
Where used:	TR161 Short Code ID - Valid Registrations Report TR167 Short Code ID - Non-Uniqueness Report TR168 Short Code ID - Non-Consistency Report TR169 Short Code ID - Correction Report TR170 Short Code ID - Historical Correction Report TR171 Short Code ID - Historical Long Code Correction Report

6.541 nationalIDPriority

Description	This field contains the NationalIDPriority.
Format	alphanumeric 1
Where used:	TR161 Short Code ID - Valid Registrations Report TR167 Short Code ID - Non-Uniqueness Report TR168 Short Code ID - Non-Consistency Report TR169 Short Code ID - Correction Report TR170 Short Code ID - Historical Correction Report TR171 Short Code ID - Historical Long Code Correction Report

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6.542 **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

6.543 **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

6.544 **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

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6.545 **nbrOfAllRLP**

Description	This field displays the number of all RLPs in one instrument on this trading day.
Format	numeric 13
Where used:	PM700 Xetra Retail Liquidity Provider

6.546 **nbrOfRetailOrdersAllRLP**

Description	This field displays the number of RLP orders of all RLPs in one instrument on this trading day.
Format	numeric 13
Where used:	PM700 Xetra Retail Liquidity Provider

6.547 **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

6.548 **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

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6.549 **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

6.550 **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

6.551 **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

6.552 **nbrTolViolDays**

Description	This field contains the number of maximum tolerated days with violation in the market maker program.
Format	numeric 5

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

6.553 **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

6.554 **newFuturePrc**

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

Format numeric signed 11, 5

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

6.555 **newOptionPrc**

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

Format numeric signed 11, 5

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

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6.556 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

6.557 nextBusDate

Description	This field indicates the next business date of the product.
Format	DateFormat
Where used:	TA115 Total Return Futures Parameters

6.558 nextTradDat

Description	This field indicates the next trading date of the product.
Format	DateFormat
Where used:	TA114 Variance Futures Parameter

6.559 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

6.560 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

6.561 noOfRespondents

Description This field contains the number of respondents. It is shown to the respondents based on the show number of respondents flag.

Format numeric 9

Where used: TC600 Xetra EnLight Maintenance
 TE600 Eurex EnLight Maintenance

6.562 noRmmInstrumentsFulfilled

Description This field contains the number of instruments per product and day where the 50% coverage requirement is fulfilled for RMM measurement.

Format numeric 5

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Where used: TD983 Regulatory Market Making MTD

6.563 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

6.564 noSecDate

Description This field contains the daily number of seconds an ISIN/currency combination (for Cash Market) or Product (for Derivatives Market) was available for trading on the respective reporting day.

Format numeric 6

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

6.565 noSecMtd

Description This field contains the month-to-date number of seconds an ISIN/currency combinatin (for Cash Markets) or Product (for Derivatives arkets) was available for trading on the respective reporting day.

Format numeric 7

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

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6.566 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

6.567 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

6.568 noTransactionsMtd

Description	This field contains the number of relevant order and quote messages for the report month per ISIN/currency combination (for Cash Markets) or per Product (for Derivatives Markets) for each participant send to the exchange.
Format	numeric 10
Where used:	TR901 MiFID II Message Rate Report TR902 Daily Order and Quote Transactions

6.569 noTransactionsMtdIsin

Description	This field sums up noTransactionMtd over all participants/members of an investment firm in an ISIN/currency combination.
Format	numeric 11

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Where used: TR901 MiFID II Message Rate Report

6.570 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

6.571 numAUMtd

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

Format numeric 13

Where used: PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.572 numAUQuoted

Description This field displays the number of quoted regular auctions (opening, intraday, and closing auctions) in one instrument on this trading day.

Format numeric 13

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Where used:

- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.573 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

6.574 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

6.575 numberOfLegs

Description This field contains the number of legs of the complex instrument (values 1 - 99).

Format numeric 2

Where used:

- TA113 Complex and Flexible Instrument Definition
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary

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6.576 **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

6.577 **numbOfTa**

Description	This field displays the number of transactions on the respective day.
Format	numeric 9
Where used:	TL001 System Transaction Overview

6.578 **numbOfTr**

Description	This field displays the number of trades on the respective day.
Format	numeric 9
Where used:	TL001 System Transaction Overview

6.579 **numInstrumentsRequired**

Description	Number of Instruments required.
Format	numeric 12
Where used:	TR105 Minimum Quotation Requirement

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6.580 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

6.581 numOAMtd

Description This field displays the number of opening auctions in one instrument month-to-date.

Format numeric 13

Where used: PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.582 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

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6.583 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

6.584 numQuotDays

Description	This field displays the number of quoting days in one instrument month-to-date.
Format	numeric 13
Where used:	PM010 Performance Report Equities Regulated Market Maker PM020 Performance Report ETFs & ETPs Regulated Market Maker PM100 Performance Report Equities Designated Sponsor PM200 Performance Report ETFs and ETPs Designated Sponsor PM300 Compliance Report Equities Designated Sponsor PM400 Compliance Report ETFs & ETPs Designated Sponsor PM500 Rating Report Equities Designated Sponsor PM600 Individual Rating Report Equities Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.585 numTradesDS

Description	This field displays the number of trades in the M account during continuous trading, auctions, and volatility interruptions in one instrument on this trading day.
Format	numeric 13

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Where used:

- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.586 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

6.587 numTradesMM

Description This field displays the number of trades in the M account during continuous trading, auctions, and volatility interruptions in one instrument on this trading day.

Format numeric 13

Where used:

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

6.588 numTradesMMMtd

Description This field displays the number of trades in the M account during continuous trading, auctions, and volatility interruptions in one instrument month-to-date.

Format numeric 13

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

6.589 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

6.590 numTradesParticipantMtd

Description This field shows the total number of trades of the Participant during continuous trading, auctions, and volatility interruptions in one instrument month-to-date.

Format numeric 13

Where used: PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor

6.591 numTradesSMC

Description This field shows the total number of trades during stressed market conditions in one instrument on this trading day.

Format numeric 13

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

6.592 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

6.593 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

6.594 numUnitsDS

Description This field displays the number of traded units in the M account during continuous trading, auctions, and volatility interruptions in one instrument on this trading day.

Format numeric 13

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Where used:

- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.595 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:

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- PM600 Individual Rating Report Equities Designated Sponsor
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- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.596 numUnitsMM

Description This field displays the number of traded units in the M account during continuous trading, auctions, and volatility interruptions in one instrument on this trading day.

Format numeric 13

Where used:

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

6.597 numUnitsMMMtd

Description This field displays the number of traded units in the M account during continuous trading, auctions, and volatility interruptions in one instrument month-to-date.

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Format numeric 13

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

6.598 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

6.599 numUnitsParticipantMtd

Description This field shows the total number of traded units of the Participant during continuous trading, auctions, and volatility interruptions in one instrument month-to-date.

Format numeric 13

Where used: PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor

6.600 numUnitsSMC

Description This field shows the total number of traded units during stressed market conditions in one instrument on this trading day.

Format numeric 13

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

6.601 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

6.602 numVola

Description This field displays the number of volatility interruptions in one instrument on this trading day.

Format numeric 13

Where used: PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.603 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

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6.604 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

6.605 numVolaQuotedMtd

Description This field displays the number of quoted volatility interruptions in one instrument month-to-date.

Format numeric 13

Where used: PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.606 offBookCmMaxCon

Description This field contains the off-book maximum Pre-Trade Risk Limit Consumption per business day per product of the Clearing Member defined Pre-Trade Risk Limits expressed in percent. It is filled, when the enableExtendedPTRLCon is true.

Format numeric 3

Where used: TT136 Pre-trade Risk Control

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6.607 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

6.608 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

6.609 offBookExchMaxConTim

Description	This field contains the time when the maximum percentage of the off-book Pre-Trade Risk Limit Consumption of the exchange defined Pre-Trade Risk Limits occurred. It is filled, when the enableExtendedPTRLCon is true.
Format	TimeFormat
Where used:	TT136 Pre-trade Risk Control

6.610 offBookRiskGrpMaxCon

Description	This field contains the off-book maximum Pre-Trade Risk Limit Consumption per business day per product of the PTRL Risk Group defined Pre-Trade Risk Limits expressed in percent. It is filled, when the enableExtendedPTRLCon is true.

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Format numeric 3

Where used: TT136 Pre-trade Risk Control

6.611 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

6.612 offerPrc

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

Format numeric signed 11, 5

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

6.613 offerQty

Description This field contains the Top of Book Offer Quantity.

Format numeric 13, 4

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

6.614 omv

Description This field contains the order market value.

Format numeric signed 15, 3

Where used: CB162 Monthly Specialist Refund

6.615 onBookCmMaxCon

Description This field contains the on-book maximum Pre-Trade Risk Limit Consumption per business day per product of the Clearing Member defined Pre-Trade Risk Limits expressed in percent. It is filled, when the enableExtendedPTRLCon is true.

Format numeric 3

Where used: TT136 Pre-trade Risk Control

6.616 onBookCmMaxConTim

Description This field contains the time when the maximum percentage of the on-book Pre-Trade Risk Limit Consumption of the Clearing Member defined Pre-Trade Risk Limits occurred. It is filled, when the enableExtendedPTRLCon is true.

Format TimeFormat

Where used: TT136 Pre-trade Risk Control

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6.617 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

6.618 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

6.619 onBookRiskGrpMaxCon

Description	This field contains the on-book maximum Pre-Trade Risk Limit Consumption per business day per product of the PTRL Risk Group defined Pre-Trade Risk Limits expressed in percent. It is filled, when the enableExtendedPTRLCon is true.
Format	numeric 3
Where used:	TT136 Pre-trade Risk Control

6.620 onBookRiskGrpMaxConTim

Description	This field contains the time when the maximum percentage of the on-book Pre-Trade Risk Limit Consumption of the PTRL Risk Group defined Pre-Trade Risk Limits occurred. It is filled, when the enableExtendedPTRLCon is true.

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Format	TimeFormat
Where used:	TT136 Pre-trade Risk Control

6.621 openBuyOrders

Description	This field indicates total number of open buy orders.
Format	numeric 9
Where used:	TC550 Open Order Detail TE550 Open Order Detail

6.622 openBuyVolume

Description	This field indicates total (remaining) quantity of open buy orders.
Format	numeric 13, 4
Where used:	TC550 Open Order Detail TE550 Open Order Detail

6.623 openQuantity

Description	This field contains the remaining open quantity of a CLIP trade side. In case of a generated CLIP tolerable broker order this corresponds to the available but not executed quantity for a CLIP trade side at a match step.
Format	numeric 13, 4
Where used:	TE590 CLIP Trading Indication

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6.624 openSellOrders

Description	This field indicates total number of open sell orders.
Format	numeric 9
Where used:	TC550 Open Order Detail TE550 Open Order Detail

6.625 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

6.626 opnClsCod

Description	This field contains the open close flag, which indicates whether the transaction is placed to open a new position or to close an existing position or to rollover an existing position.
Format	alphanumeric 1
Where used:	RD135 Trade Enrichment Rule Status RD185 Auto Approval Rule Status TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance TE550 Open Order Detail TE590 CLIP Trading Indication 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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6.627 **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

6.628 **opnPrec**

Description	This field contains the opening price on the current day.
Format	numeric signed 11, 5
Where used:	TD930 Daily Trade Statistics TE930 T7 Daily Trade Statistics

6.629 **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.
Format	alphanumeric 3
Where used:	TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance

6.630 **optionQty**

Description	This field contains the option quantity of the deal provided by the responder.
Format	numeric 13, 4

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

6.631 **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

6.632 **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

6.633 **orderedVol**

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

Format numeric 17, 4

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

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6.634 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

6.635 orderQuantSum

Description	This field contains the sum of all order quantities within the product.
Format	numeric 17
Where used:	TR099 EEX Order to Trade Ratio Report

6.636 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

6.637 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

6.638 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

6.639 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

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6.640 **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

6.641 **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

6.642 **ordrPrtFilCod**

Description	This field contains order part fill code, which indicates whether an order was fully or partially executed.
Format	alphanumeric 1
Where used:	TC540 Daily Order Maintenance TC810 T7 Daily Trade Confirmation TE810 T7 Daily Trade Confirmation

6.643 **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

6.644 **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

6.645 **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
6	MIDP	Midpoint Order
7	MIDS	Midpoint Sweep Order

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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

6.646 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

6.647 otr

Description This field contains Orders to Trades Ratio (OTR) value, calculated as the result of as the result of order events times quantity divided by the trade events times quantity.

Format numeric 15, 4

Where used:

- TR099 EEX Order to Trade Ratio Report

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6.648 otrLimit

Description	This field contains the defined maximum OTR defined in EEX Implementing Regulation.
Format	numeric 15, 4
Where used:	TR099 EEX Order to Trade Ratio Report

6.649 otrMktGrp

Description	This field displays market group of the OTR concept.
Format	alphanumeric 30
Where used:	TR101 MiFID II OTR Report

6.650 otrNo

Description	This field provides the value of the OTR based on numbers.
Format	numeric 15, 4
Where used:	TR100 Order to Trade Ratio Report TR106 Order to Trade Ratio Detailed Transaction Report

6.651 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

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6.652 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

6.653 pag

Description	This field displays the Product Assignment Group of an instrument, such as DAX1, SDX1, GER0, etc.
Format	alphanumeric 8
Where used:	PM700 Xetra Retail Liquidity Provider

6.654 parentBasketId

Description	This field contains the BasketID of the basket which was initially created and rolled over.
Format	numeric 20
Where used:	TE545 Daily TES Maintenance TE546 Daily Basket TES Maintenance TE810 T7 Daily Trade Confirmation

6.655 parentDeal

Description	This field contains the parent deal ID of a reversed deal - sequential number.

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Format numeric 10

Where used: TC810 T7 Daily Trade Confirmation
TE810 T7 Daily Trade Confirmation

6.656 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

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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
 RD240 Enhanced Drop Copy Request Maintenance
 RD245 Enhanced Drop Copy Request Status
 RD250 Enhanced Drop Copy Session Configuration Maintenance
 RD255 Enhanced Drop Copy Session Configuration 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
 TR099 EEX Order to Trade Ratio Report
 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 Short Code ID - Error Report
 TR161 Short Code ID - Valid Registrations Report

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TR162 Algo ID - Error Report
 TR163 Algo ID - Valid Registrations Report
 TR166 Short Code ID - Final Missing Report
 TR167 Short Code ID - Non-Uniqueness Report
 TR168 Short Code ID - Non-Consistency Report
 TR169 Short Code ID - Correction Report
 TR170 Short Code ID - Historical Correction Report
 TR171 Short Code ID - Historical Long Code Correction Report
 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

6.657 **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

6.658 **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

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Where used:

- PM100 Performance Report Equities Designated Sponsor
- PM200 Performance Report ETFs and ETPs Designated Sponsor
- PM300 Compliance Report Equities Designated Sponsor
- PM400 Compliance Report ETFs & ETPs Designated Sponsor
- PM500 Rating Report Equities Designated Sponsor
- PM600 Individual Rating Report Equities Designated Sponsor
- PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
- PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.659 **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

6.660 **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

6.661 **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

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Where used: PM700 Xetra Retail Liquidity Provider

6.662 **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.

Format numeric 5, 2

Where used: PM700 Xetra Retail Liquidity Provider

6.663 **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

6.664 **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

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6.665 **participRateOA**

Description	This field displays the participation rate in the opening auction in one instrument on this trading day.
Format	numeric 5, 2
Where used:	PM100 Performance Report Equities Designated Sponsor PM200 Performance Report ETFs and ETPs Designated Sponsor PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

6.666 **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

6.667 **participRateVola**

Description	This field displays the participation rate in volatility interruptions 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

6.668 **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

6.669 **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
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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
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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
RD240 Enhanced Drop Copy Request Maintenance
RD245 Enhanced Drop Copy Request Status
RD250 Enhanced Drop Copy Session Configuration Maintenance
RD255 Enhanced Drop Copy Session Configuration Status
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC545 Daily TES Maintenance
TC550 Open Order Detail
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TD965 Specialist State Change

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TE535 Cross and Quote Requests
 TE540 Daily Order Maintenance
 TE545 Daily TES Maintenance
 TE546 Daily Basket TES Maintenance
 TE547 TES Late Approval Report
 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
 TR099 EEX Order to Trade Ratio Report
 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 Short Code ID - Error Report
 TR161 Short Code ID - Valid Registrations Report
 TR162 Algo ID - Error Report
 TR163 Algo ID - Valid Registrations Report
 TR166 Short Code ID - Final Missing Report
 TR167 Short Code ID - Non-Uniqueness Report
 TR168 Short Code ID - Non-Consistency Report
 TR169 Short Code ID - Correction Report
 TR170 Short Code ID - Historical Correction Report
 TR171 Short Code ID - Historical Long Code Correction Report
 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

6.670 partSubGrpCod

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

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6.671 **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

6.672 **passiveTrdValueDS**

Description	This field shows the total trading passive value displayed in the trading currency in the M account of one Designated Sponsor in one instrument on this trading day.
Format	numeric 17, 2
Where used:	PM100 Performance Report Equities Designated Sponsor

6.673 **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

6.674 **passiveTrdValueXETR**

Description	This field shows the total trading passive value displayed in the trading currency on T7 Xetra in one instrument on this trading day.
Format	numeric 17, 2

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Where used: PM100 Performance Report Equities Designated Sponsor

6.675 **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

6.676 **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

6.677 **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

6.678 persistent

Description This field contains the information of the order presistency status

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	N	Non-persistent
1	P	Persistent

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail
TE540 Daily Order Maintenance

6.679 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

6.680 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

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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

6.681 **prc**

Description This field contains the Price of the quote side.

Format numeric signed 11, 5

Where used:

- TC600 Xetra EnLight Maintenance
- TC610 Xetra EnLight Best Execution Summary
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary

6.682 **prefSettlAcct**

Description This field contains the preferred settlement account.

Format alphanumeric 35

Where used:

- RD115 User Profile Status

6.683 **prefSettlLocat**

Description This field contains the preferred settlement location and is only relevant for Cash Market.

Format alphanumeric 5

Where used:

- RD115 User Profile Status

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6.684 **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

6.685 **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 Short Code ID - Non-Consistency Report

6.686 **prevDayLongValue**

Description	This field contains the ClientLongValue of a given ShortCodeID of the previous reporting day.
Format	alphanumeric 35
Where used:	TR168 Short Code ID - Non-Consistency Report

6.687 **prevDayValidFrom**

Description	This field contains the ValidFromDate of a given ShortCodeID of the previous reporting day.
Format	DateFormat
Where used:	TR168 Short Code ID - Non-Consistency Report

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6.688 prevDayValidTo

Description	This field contains the ValidToDate of a given ShortCodeID of the previous reporting day.
Format	DateFormat
Where used:	TR168 Short Code ID - Non-Consistency Report

6.689 prevNationalIDCountryCode

Description	This field contains the NationalIDCountryCode of the ClientLongValue of a given ShortCodeID of the previous reporting day.
Format	alphanumeric 2
Where used:	TR168 Short Code ID - Non-Consistency Report

6.690 prevNationalIDPriority

Description	This field contains the NationalIDPriority of the ClientLongValue of a given ShortCodeID of the previous trading day.
Format	alphanumeric 1
Where used:	TR168 Short Code ID - Non-Consistency Report

6.691 priceDecomposition

Description	This field defines leg trade price of the TES trade in complex instrument as decomposed by the system or the price provided by the initiating user.
Format	alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	NONE	None
1	EXCHANGE	Exchange
2	MEMBER	Member
3	BASKET	Basket Trade

Where used: TE810 T7 Daily Trade Confirmation

6.692 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

6.693 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

6.694 priorityTime

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

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Format	TimeFormat18
Where used:	TC540 Daily Order Maintenance TC550 Open Order Detail TE540 Daily Order Maintenance TE550 Open Order Detail

6.695 processingTime

Description	This field contains the processing time of the data record.
Format	TimeFormat
Where used:	TR160 Short Code ID - Error Report TR161 Short Code ID - Valid Registrations Report TR162 Algo ID - Error Report TR163 Algo ID - Valid Registrations Report TR169 Short Code ID - Correction Report TR170 Short Code ID - Historical Correction Report TR171 Short Code ID - Historical Long Code Correction Report

6.696 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

6.697 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

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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

6.698 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

6.699 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

6.700 prodTim

Description This field indicates the accumulated time the product was available in the trading period (trading or fast market).

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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

6.701 prodTradDat

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

Format DateFormat

Where used: TA114 Variance Futures Parameter

6.702 prodTypId

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

Format alphanumeric 4

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
FBND		Bond Future
FCRD		Credit Default Future
FCUR		Currency Future
FENE		Energy Future
FINT		Interest Future
FINX		Index Future
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

6.703 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
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PM700 Xetra Retail Liquidity Provider
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TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
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TD955 Building Block Liquidity Provider Measurement
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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
 TR099 EEX Order to Trade Ratio Report
 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

6.704 productCategory

Description	This field contains the product category such as Investment Products, Leverage Products, Exotic Leverage Products, Plain Vanilla Warrants, etc.
Format	alphanumeric 50

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Where used: PM900 Specialist Performance per Executed Order
PM930 ITM Issuer Performance Per Executed Order

6.705 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

6.706 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
RD240 Enhanced Drop Copy Request Maintenance
RD250 Enhanced Drop Copy Session Configuration Maintenance

6.707 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

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<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

6.708 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

6.709 ptrScope

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

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	ORD	On-Book Trading
2	TES	Off-Book Trading (TES)

Where used: TT136 Pre-trade Risk Control

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6.710 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

6.711 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

6.712 publishPrice

Description	This field indicates whether the agreed price of a CLIP trading indication is disclosed in the CLIP announcement.	
Format	alphanumeric 1	
<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	Y	The agreed price is disclosed
0	N	The agreed price is not disclosed
Where used:	TE590 CLIP Trading Indication TE595 Cross and Pre-arranged Trades	

6.713 publishQtyFlg

Description	This field indicates whether the agreed quantity of a CLIP trading indication is disclosed in the CLIP announcement.

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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

6.714 **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

6.715 **pullInTime**

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

Format TimeFormat18

Where used: TC600 Xetra EnLight Maintenance
TE600 Eurex EnLight Maintenance

6.716 qrsQuoteId

Description	This field represents the Quote Id for Quote Request Solution.
Format	numeric 8
Where used:	TC540 Daily Order Maintenance

6.717 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

6.718 qtyFixed

Description	This flag indicates whether the Quantity is fixed.
Format	alphanumeric 1

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

Where used:	TE600 Eurex EnLight Maintenance

6.719 quoInd

Description	This field indicates whether it is a quote or an order.
Format	alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
O	O	Order
Q	Q	Quote

Where used: CB062 Designated Sponsor Refund

6.720 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

6.721 quoReqViol

Description This field contains quote request violations, which is the number of quote requests not answered correctly within the rules of market maker obligations. This is the unadjusted number of quote request violations.

Format numeric 10

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

6.722 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

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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

6.723 **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

6.724 **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

6.725 **quoteFreeText1**

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

Format alphanumeric 132

Where used: TE600 Eurex EnLight Maintenance

6.726 **quoteId**

Description This field contains the Quote ID generated by the Selective RFQ Service.

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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

6.727 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

6.728 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

6.729 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

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Where used: TT136 Pre-trade Risk Control

6.730 **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

6.731 **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

6.732 **randHighQty**

Description This field contains the random high quantity for iceberg order.

Format numeric 13, 4

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail

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6.733 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

6.734 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

6.735 ratio

Description	This field contains the instrument leg ratio (values 1 - 9999).
Format	numeric 4
Where used:	TA113 Complex and Flexible Instrument Definition TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary

6.736 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

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

6.737 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

6.738 ratioMarketMtd

Description This field is defined as the sum of noTransactionsMTD of all ISIN/currency combinations (for Cash Market) or Products (for Derivatives Market) divided by the max value of noSecMTD of all ISIN/currency combinations (for Cash Market) or Products (for Derivatives Market).

Format numeric 6, 2

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

6.739 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

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

6.740 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

6.741 ratioSingleMtd

Description This field contains the ratio of an ISIN/currency combination as month-to-date value calculated by dividing "noTransactionsMtd" by "noSecMtd". Please consider all members of an investment firm by counting the sum of noTransactionsMTD.

Format numeric 6, 2

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

6.742 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

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6.743 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

6.744 reason

Description	This field contains the reason of activity reported.
Format	numeric 4

<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

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
63	MIDP_CC	Midpoint Cancel Crossed
64	OCOTrg	OCO ORDER TRIGGERING
65	NewID	CREATE NEW ID NUMBER
66	AddCpx	ADD COMPLEX INSTRUMENT REQUEST
67	DelCpx	DELETE COMPLEX INSTRUMENT REQUEST
68	AAddCx	AUTO ADDED COMPLEX INSTRUMENT
69	ADelCx	AUTO DELETED COMPLEX INSTRUMENT
70	ChgCpx	UPDATE COMPLEX INSTRUMENT
71	AChgCx	AUTO UPDATED COMPLEX INSTRUMENT
72	StpTrg	STOP ORDER TRIGGERING
73	MMPTrg	MARKET MAKER PROTECTION
74	InaQuo	QUOTE INACTIVATION
75	ReaQuo	QUOTE REACTIVATION
76	DataCh	REFERENCE DATA UPDATE

77	IBBO	IBBO UPDATE
78	DataCh	REFERENCE DATA UPDATE ADD
79	DataCh	REFERENCE DATA UPDATE CHANGE
80	DataCh	REFERENCE DATA UPDATE DELTE
81	QuoteCrossingQuote	QUOTE_CROSSING_QUOTE
82	PAPChk	POTENTIAL AUCTION PRICE CHECK
83	Susp	INSTRUMENT SUSPENSION
84	MMPar	MARKET MAKER PARAMETER UPDATE REQUEST
85	InsStp	INSTRUMENT STOP
86	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
105	MIDP_SWP	Modify Midpoint Sweep to Regular
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
120	MIDP_Mat	Match At Midpoint
121	DataLd	PERSISTENT DATA LOAD INITIATED
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	RecovCplIdaySt	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
165	SloPrt	SLOW PARTITION
167	DelCpx	DELETE EOD COMPLEX INSTRUMENT
168	DataLv	PRODUCT POOL VALIDATION
169	DataLv	COMPLEX INSTRUMENT INSTRUCTION VALIDATION
170	InsuffCntrElig	INSUFFICIENT CONTRACT ELIGIBILITY
171	RelAll	RELEASE ALL LIMITS
172	LimL1	LIMIT LEVEL 1 BREACH
173	LimL2	LIMIT LEVEL 2 BREACH
174	LimL3	LIMIT LEVEL 3 BREACH
175	StopB	STOP BUTTON HIT
176	RelStp	STOP BUTTON RELEASE
177	SlowB	SLOW BUTTON HIT
178	RelSlw	SLOW BUTTON RELEASE
179	MbSts	MEMBER STATUS CHANGE
180	Feed	FEED AFTER UNCROSSING
181	Owner	ORDER CHANGE OWNERSHIP
182	DataEr	AUTO DELETED COMPLEX INSTRUMENT MISSING LEG
183	Halt	SET ALL PRODUCTS HALT
184	SloPrt	CHECK SLOW PARTITION
185	SloPrt	RESOLVE SLOW PARTITION
186	ErrPrt	CHECK SLOW PARTITION TIMER EXPIRED
187	ErrPrt	RESOLVE SLOW PARTITION TIMER EXPIRED
188	StopHitClr	STOP BUTTON HIT BY CLEARER
189	StopReleasClr	STOP BUTTON RELEASE BY CLEARER
191	CorAct	CORPORATE ACTION EVENT
192	DivPay	DIVIDEND PAYMENT EVENT
193	FirstD	FIRST TRADING DATE EVENT
194	LastD	LAST TRADING DATE EVENT
195	ChPara	CHANGE OF TRADING PARAMETER EVENT
196	ChCur	CHANGE OF CURRENCY EVENT
197	ChPrAs	CHANGE OF PRODUCT ASSIGNMENT EVENT
198	ChRPrc	CHANGE OF REFERENCE PRICE EVENT

199	MSDIOr	ORDER DEL REQ BY MS EVENT
200	CTR	Change of Tick Size
210	SMCTimExp	SMC TIMER EXPIRED
211	SMCAutoDet	SMC AUTO DETECTION
212	SMCMsMaint	SMC MS MAINTENANCE
213	SMCForgnTrig	SMC FOREIGN TRIGGER
214	QRSLTExp	QRS RFQ LIFE TIMER EXPIRED
215	QRSRepLTExp	QRS RFQ REPLY LIFE TIMER EXPIRED
216	QRSOrdLPExp	QRS ORDER LIFE TIMER EXPIRED
221	CMLvLimBr	CM LEVEL LIMIT BREACH
222	CMLvNCMLimBr	CM LEVEL NCM LIMIT BREACH
223	RelCMLvLim	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

6.745 rebPrc

Description This field contains the rebate in percent.

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Format	numeric 8, 4
Where used:	CB080 Monthly Fee and Rebate Statement CB480 DBDX Monthly Fee and Rebate Statement

6.746 **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

6.747 **refFeeAmnt**

Description	This field contains the refund fee amount.
Format	numeric signed 15, 2
Where used:	CB062 Designated Sponsor Refund

6.748 **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

6.749 **registerSmart**

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

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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

6.750 **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

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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

6.751 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

6.752 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

6.753 relativeStrength

Description This field displays the share (quotient) of passively executed Retail volume in Continuous of this RLP compared to the passively executed Retail volume in Continuous of all RLPs in one instrument on this trading day.

Format numeric 5, 2

Where used: PM700 Xetra Retail Liquidity Provider

6.754 relativeStrengthMtd

Description This field displays the share (quotient) of passively executed Retail volume in Continuous of this RLP compared to the passively executed Retail volume in Continuous of all RLPs in one instrument month-to-date.

Format numeric 5, 2

Where used: PM700 Xetra Retail Liquidity Provider

6.755 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

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6.756 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

6.757 reqMinutes

Description	Required minutes per instrument.
Format	numeric 12
Where used:	TR105 Minimum Quotation Requirement

6.758 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

6.759 reqQty

Description	This field indicates the request quantity.
Format	numeric 13, 4

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

6.760 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

6.761 reqTime

Description This field contains the request time.

Format TimeFormat18

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

6.762 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

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

6.763 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

6.764 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

6.765 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

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6.766 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

6.767 requiredCoverage

Description Required coverage of quote obligation (answers to quote requests or daily quotation time), e.g. 0.65 for 65%.

Format numeric 24, 2

Where used: TR105 Minimum Quotation Requirement

6.768 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

6.769 requote

Description This flag is set by requester to indicate that the respondent must quote again.

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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

6.770 respondentEnteringUser

Description This field contains the user who acted on-behalf of the Respondent user.

Format alphanumeric 6

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

6.771 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

6.772 respondentOwnerUser

Description This field contains the Respondent user.

Format alphanumeric 6

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

6.773 respondentSide

Description This field contains the side of the respondent in the Deal generated by the Selective RFQ service. Side can be Buy or Sell.

Format alphanumeric 4

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
B	Buy	Buy
S	Sell	Sell

Where used: TC600 Xetra EnLight Maintenance
TE600 Eurex EnLight Maintenance

6.774 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

6.775 responsibleId

Description This field contains the email address of the responsible person of the algorithm testing and certification.

Format alphanumeric 80

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Where used: TR163 Algo ID - Valid Registrations Report

6.776 **retVolShar**

Description This field contains the passive RLP Retail Volume Share.

Format numeric 7, 4

Where used: CB080 Monthly Fee and Rebate Statement

6.777 **revAppTime**

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

Format TimeFormat18

Where used: TE545 Daily TES Maintenance

6.778 **revInitTime**

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

Format TimeFormat18

Where used: TE545 Daily TES Maintenance

6.779 **revReason**

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

Format alphanumeric 132

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Where used: TE545 Daily TES Maintenance

6.780 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

6.781 rFactor

Description The R-Factor is applied to various Total Return Futures parameters in order to adapt them in the event of a corporate action.

Format numeric 12, 8

Where used: TA115 Total Return Futures Parameters

6.782 riskReduction

Description Commodity Hedging Flag

Format alphanumeric 1

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

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Where used:

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

6.783 rlpFeeReb

Description This field contains the RLP rebate.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.784 rlpRanking

Description This field displays the ranking of this RLP concerning relativeStrength among all RLPs in this instrument on this trading day. The strongest RLP has the ranking 1.

Format numeric 3

Where used: PM700 Xetra Retail Liquidity Provider

6.785 rlpRankingMtd

Description This field displays the ranking of this RLP concerning relativeStrength among all RLPs in this instrument month-to-date. The strongest RLP has the ranking 1.

Format numeric 3

Where used: PM700 Xetra Retail Liquidity Provider

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6.786 rmmAdmittInd

Description	This field indicates whether the Participant ID is admitted as Regulatory Market Maker according to Eurex Exchange Rules "par.52".
Format	alphanumeric 3
Where used:	TD983 Regulatory Market Making MTD

6.787 rmmFulflnd

Description	This field indicates whether the RMM requirement is met MTD.
Format	alphanumeric 3
Where used:	TD983 Regulatory Market Making MTD

6.788 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

6.789 rowNumber

Description	This field contains the row number of the upload file in which the error occurred.
Format	numeric 15

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Where used: TR160 Short Code ID - Error Report
TR162 Algo ID - Error Report

6.790 rptCod

Description This field contains the report code.

Format alphanumeric 5

Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- CB069 Transaction Report
- CB080 Monthly Fee and Rebate Statement
- CB142 Fee Per Executed Order T7 Boerse Frankfurt
- CB150 Fee Overall Summary T7 Boerse Frankfurt
- CB160 Fee Statement T7 Boerse Frankfurt
- CB162 Monthly Specialist Refund
- CB242 Specialist Service Fee Per Executed Order
- CB243 Specialist Service Fee XFS Per Executed Order
- CB250 Specialist Service Fee Overall Summary
- CB253 Specialist Service Fee XFS Overall Summary
- CB260 Specialist Service Fee Statement
- CB263 Specialist Service Fee XFS Statement
- 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

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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
 RD240 Enhanced Drop Copy Request Maintenance
 RD245 Enhanced Drop Copy Request Status
 RD250 Enhanced Drop Copy Session Configuration Maintenance
 RD255 Enhanced Drop Copy Session Configuration 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
 TR099 EEX Order to Trade Ratio Report
 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 Short Code ID - Error Report
 TR161 Short Code ID - Valid Registrations Report
 TR162 Algo ID - Error Report
 TR163 Algo ID - Valid Registrations Report
 TR166 Short Code ID - Final Missing Report
 TR167 Short Code ID - Non-Uniqueness Report
 TR168 Short Code ID - Non-Consistency Report
 TR169 Short Code ID - Correction Report
 TR170 Short Code ID - Historical Correction Report
 TR171 Short Code ID - Historical Long Code Correction Report
 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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6.791 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:	TR099 EEX Order to Trade Ratio Report TR100 Order to Trade Ratio Report TR106 Order to Trade Ratio Detailed Transaction Report

6.792 rptFlexKey

Description	This field contains the report flexible key.
Format	alphanumeric 14
Where used:	CB042 Fee Per Executed Order CB050 Fee Overall Summary CB060 Fee Statement CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report CB080 Monthly Fee and Rebate Statement CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt CB160 Fee Statement T7 Boerse Frankfurt CB162 Monthly Specialist Refund CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement 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

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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
 RD240 Enhanced Drop Copy Request Maintenance
 RD245 Enhanced Drop Copy Request Status
 RD250 Enhanced Drop Copy Session Configuration Maintenance
 RD255 Enhanced Drop Copy Session Configuration Status
 TA113 Complex and Flexible Instrument Definition
 TA114 Variance Futures Parameter
 TA115 Total Return Futures Parameters
 TA116 Decay Split Table
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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

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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
 TR099 EEX Order to Trade Ratio Report
 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 Short Code ID - Error Report
 TR161 Short Code ID - Valid Registrations Report
 TR162 Algo ID - Error Report
 TR163 Algo ID - Valid Registrations Report
 TR166 Short Code ID - Final Missing Report
 TR167 Short Code ID - Non-Uniqueness Report
 TR168 Short Code ID - Non-Consistency Report
 TR169 Short Code ID - Correction Report
 TR170 Short Code ID - Historical Correction Report
 TR171 Short Code ID - Historical Long Code Correction Report
 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

6.793 rptNam

Description	This field contains the report name.
Format	alphanumeric 30

Where used:

CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB062 Designated Sponsor Refund
CB068 Transaction Overview
CB069 Transaction Report
CB080 Monthly Fee and Rebate Statement
CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB150 Fee Overall Summary T7 Boerse Frankfurt
CB160 Fee Statement T7 Boerse Frankfurt
CB162 Monthly Specialist Refund
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement
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

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RD225 Trading Member Defined TSL Status
 RD230 Marketwide SMP ID Maintenance
 RD235 Marketwide SMP ID Status
 RD240 Enhanced Drop Copy Request Maintenance
 RD245 Enhanced Drop Copy Request Status
 RD250 Enhanced Drop Copy Session Configuration Maintenance
 RD255 Enhanced Drop Copy Session Configuration 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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 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

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TE810 T7 Daily Trade Confirmation
 TE812 Daily Prevented Self-Matches
 TE910 T7 Daily Trade Activity
 TE930 T7 Daily Trade Statistics
 TL001 System Transaction Overview
 TR099 EEX Order to Trade Ratio Report
 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 Short Code ID - Error Report
 TR161 Short Code ID - Valid Registrations Report
 TR162 Algo ID - Error Report
 TR163 Algo ID - Valid Registrations Report
 TR166 Short Code ID - Final Missing Report
 TR167 Short Code ID - Non-Uniqueness Report
 TR168 Short Code ID - Non-Consistency Report
 TR169 Short Code ID - Correction Report
 TR170 Short Code ID - Historical Correction Report
 TR171 Short Code ID - Historical Long Code Correction Report
 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

6.794 rptPrntEffDat

Description	This field contains the report print effective date of the XML and generic text report.
Format	DateFormat
Where used:	CB042 Fee Per Executed Order CB050 Fee Overall Summary CB060 Fee Statement CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report CB080 Monthly Fee and Rebate Statement

CB142 Fee Per Executed Order T7 Boerse Frankfurt
CB150 Fee Overall Summary T7 Boerse Frankfurt
CB160 Fee Statement T7 Boerse Frankfurt
CB162 Monthly Specialist Refund
CB242 Specialist Service Fee Per Executed Order
CB243 Specialist Service Fee XFS Per Executed Order
CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement
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
RD240 Enhanced Drop Copy Request Maintenance
RD245 Enhanced Drop Copy Request Status
RD250 Enhanced Drop Copy Session Configuration Maintenance
RD255 Enhanced Drop Copy Session Configuration Status

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TA113 Complex and Flexible Instrument Definition
 TA114 Variance Futures Parameter
 TA115 Total Return Futures Parameters
 TA116 Decay Split Table
 TC230 Cross and Quote Requests
 TC540 Daily Order Maintenance
 TC545 Daily TES Maintenance
 TC550 Open Order Detail
 TC600 Xetra EnLight Maintenance
 TC610 Xetra EnLight Best Execution Summary
 TC810 T7 Daily Trade Confirmation
 TC812 T7 Daily Prevented Self-Matches
 TC910 T7 Daily Match Step Activity
 TD930 Daily Trade Statistics
 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
 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
 TR099 EEX Order to Trade Ratio Report
 TR100 Order to Trade Ratio Report

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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 Short Code ID - Error Report
 TR161 Short Code ID - Valid Registrations Report
 TR162 Algo ID - Error Report
 TR163 Algo ID - Valid Registrations Report
 TR166 Short Code ID - Final Missing Report
 TR167 Short Code ID - Non-Uniqueness Report
 TR168 Short Code ID - Non-Consistency Report
 TR169 Short Code ID - Correction Report
 TR170 Short Code ID - Historical Correction Report
 TR171 Short Code ID - Historical Long Code Correction Report
 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

6.795 rptPrntEffTim

Description	This field contains the report print effective time of the XML and generic text report.
Format	TimeFormat
Where used:	CB042 Fee Per Executed Order CB050 Fee Overall Summary CB060 Fee Statement CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report CB080 Monthly Fee and Rebate Statement CB142 Fee Per Executed Order T7 Boerse Frankfurt CB150 Fee Overall Summary T7 Boerse Frankfurt CB160 Fee Statement T7 Boerse Frankfurt CB162 Monthly Specialist Refund CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order CB250 Specialist Service Fee Overall Summary

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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
 RD240 Enhanced Drop Copy Request Maintenance
 RD245 Enhanced Drop Copy Request Status
 RD250 Enhanced Drop Copy Session Configuration Maintenance
 RD255 Enhanced Drop Copy Session Configuration Status
 TA113 Complex and Flexible Instrument Definition
 TA114 Variance Futures Parameter
 TA115 Total Return Futures Parameters
 TA116 Decay Split Table
 TC230 Cross and Quote Requests
 TC540 Daily Order Maintenance
 TC545 Daily TES Maintenance

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TC550 Open Order Detail
 TC600 Xetra EnLight Maintenance
 TC610 Xetra EnLight Best Execution Summary
 TC810 T7 Daily Trade Confirmation
 TC812 T7 Daily Prevented Self-Matches
 TC910 T7 Daily Match Step Activity
 TD930 Daily Trade Statistics
 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
 TR099 EEX Order to Trade Ratio Report
 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 Short Code ID - Error Report
 TR161 Short Code ID - Valid Registrations Report
 TR162 Algo ID - Error Report
 TR163 Algo ID - Valid Registrations Report
 TR166 Short Code ID - Final Missing Report
 TR167 Short Code ID - Non-Uniqueness Report
 TR168 Short Code ID - Non-Consistency Report
 TR169 Short Code ID - Correction Report
 TR170 Short Code ID - Historical Correction Report
 TR171 Short Code ID - Historical Long Code Correction Report
 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

6.796 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

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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
 RD240 Enhanced Drop Copy Request Maintenance
 RD245 Enhanced Drop Copy Request Status
 RD250 Enhanced Drop Copy Session Configuration Maintenance
 RD255 Enhanced Drop Copy Session Configuration 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

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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
 TR099 EEX Order to Trade Ratio Report
 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 Short Code ID - Error Report
 TR161 Short Code ID - Valid Registrations Report
 TR162 Algo ID - Error Report
 TR163 Algo ID - Valid Registrations Report
 TR166 Short Code ID - Final Missing Report
 TR167 Short Code ID - Non-Uniqueness Report
 TR168 Short Code ID - Non-Consistency Report
 TR169 Short Code ID - Correction Report
 TR170 Short Code ID - Historical Correction Report
 TR171 Short Code ID - Historical Long Code Correction Report
 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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6.797 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 RD240 Enhanced Drop Copy Request Maintenance RD250 Enhanced Drop Copy Session Configuration Maintenance

6.798 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

6.799 secuPrvClsPrc

Description	This field contains the previous day closing price. Incase of derivative its the underlying or security in the market. Incase of Cash its the closing Price of the Instrument
Format	numeric 11, 5
Where used:	TD930 Daily Trade Statistics

6.800 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.

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Format numeric 12, 8

Where used: RC100 Capital Adjustment Series Report

6.801 securityType

Description This fields displays the security type such as EQU, BON, ETF, ETC, ETN, OTH.

Format alphanumeric 3

Where used: PM700 Xetra Retail Liquidity Provider

6.802 secuShtNam

Description This field contains the security short name.

Format alphanumeric 30

Where used: TE545 Daily TES Maintenance

6.803 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

6.804 sellLimit

Description This field contains the sell limit.

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Format numeric 10

Where used: TT136 Pre-trade Risk Control

6.805 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

6.806 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

6.807 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

6.808 servFeeCrtMthBal

Description This field contains the fee current monthly service fee balance.

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Format numeric signed 15, 2

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

6.809 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

6.810 servFeeTypNam

Description This field contains the service fee type name.

Format alphanumeric 15

Where used: CB250 Specialist Service Fee Overall Summary
CB253 Specialist Service Fee XFS Overall Summary
CB260 Specialist Service Fee Statement
CB263 Specialist Service Fee XFS Statement

6.811 sessionId

Description This field contains the session ID.

Format numeric 9

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Where used:	CB068 Transaction Overview CB069 Transaction Report RD255 Enhanced Drop Copy Session Configuration Status 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 Short Code ID - Error Report TR162 Algo ID - Error Report TT132 Market Maker Protection

6.812 **settlAcct**

Description	This field contains the settlement account.
Format	alphanumeric 35
Where used:	RD115 User Profile Status TC810 T7 Daily Trade Confirmation

6.813 **settlAmnt**

Description	(Accumulated) settlement amount of the executed order.
Format	numeric 12, 2
Where used:	TC810 T7 Daily Trade Confirmation

6.814 **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

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Where used: TA115 Total Return Futures Parameters

6.815 **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

6.816 **settlCurr**

Description This field contains the settlement currency.

Format alphanumeric 3

Where used: TC810 T7 Daily Trade Confirmation

6.817 **settlDat**

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

Format DateFormat

Where used: TC545 Daily TES Maintenance
TC600 Xetra EnLight Maintenance
TC610 Xetra EnLight Best Execution Summary
TC810 T7 Daily Trade Confirmation
TE545 Daily TES Maintenance

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6.818 settlementPrc

Description	This field indicates the settlement price calculated from the settlement volatility.
Format	numeric 11, 5
Where used:	TA114 Variance Futures Parameter

6.819 settlementVola

Description	This field indicates the settlement volatility used to calculate the settlement price.
Format	numeric 5, 2
Where used:	TA114 Variance Futures Parameter

6.820 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

6.821 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

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6.822 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

6.823 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

6.824 shortCodeErrSource

Description This field contains the origin of the error.

Format numeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0		Upload File
1		T7 Trading System

Where used: TR160 Short Code ID - Error Report

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6.825 **shortCodeId**

Description	The field contains the numeric ShortCodeID.
Format	alphanumeric 20
Where used:	TR160 Short Code ID - Error Report TR161 Short Code ID - Valid Registrations Report TR166 Short Code ID - Final Missing Report TR167 Short Code ID - Non-Uniqueness Report TR168 Short Code ID - Non-Consistency Report TR169 Short Code ID - Correction Report TR170 Short Code ID - Historical Correction Report TR171 Short Code ID - Historical Long Code Correction Report

6.826 **shortCodesCorrDayt1**

Description	This field contains the count of ShortCodeID registrations submitted on t+1 that successfully corrected the missing ShortCodeIDs of reporting day t.
Format	numeric 12
Where used:	TR166 Short Code ID - Final Missing Report

6.827 **shortCodesDayt0**

Description	This field contains the count of used ShortCodeIDs of reporting day t.
Format	numeric 12
Where used:	TR166 Short Code ID - Final Missing Report

6.828 **shortCodesMissingDayt0**

Description	This field contains the count of missing ShortCodeID registrations of reporting day t, which were not submitted latest by reporting day t eob.

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Format numeric 12

Where used: TR166 Short Code ID - Final Missing Report

6.829 shortCodeSrc

Description This field contains the identifier field of the order / quote field in which the missing ShortCodeID was submitted.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
C	clientIdentifier	ClientID
E	executionIdentifier	ExecutionID
I	investmentIdentifier	InvestmentID

Where used: TR160 Short Code ID - Error Report

6.830 shortCodeValidityDef

Description This field contains the legal status of a short code registration.

Format numeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0		Preliminary (intraday)
1		Legally binding (eod)

Where used: TR161 Short Code ID - Valid Registrations Report
TR171 Short Code ID - Historical Long Code Correction Report

6.831 showBuySideUserInfo

Description This flag is set by the requester to show the buy side user information to the selected respondent.

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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

6.832 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

6.833 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

6.834 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

6.835 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

6.836 showNoOfRespondents

Description This flag indicates whether to show the respondents, the number of respondents invited to the negotiation event.

Format alphanumeric 1

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

Where used: TE600 Eurex EnLight Maintenance

6.837 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

6.838 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

6.839 showSide

Description This flag set by requester to show side to the respondent.

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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

6.840 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

6.841 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

6.842 sideFixed

Description This flag indicates whether the Side is fixed.

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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

6.843 **sideId**

Description This field indicates the unique TES side ID assigned by the exchange for each trader participating to the TES Trade.

Format alphanumeric 20

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

6.844 **sideLiquidityInd**

Description This field indicates whether the order initiator is passive, or aggressive, or whether the order was matched in auction.

Format alphanumeric 3

<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

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6.845 sideRefId

Description	Reference ID of a basket as provided by the approving user.
Format	alphanumeric 20
Where used:	TE546 Daily Basket TES Maintenance

6.846 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

6.847 sideTrader

Description	This field indicates the user name of the approving trader for which a TES side has been entered.
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

6.848 sizeClass

Description This field contains the size class for the program/package/product combination.

Format alphanumeric 16

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

6.849 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

6.850 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

6.851 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

6.852 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

6.853 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.
Where used:	TC600 Xetra EnLight Maintenance TC610 Xetra EnLight Best Execution Summary	

6.854 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	

6.855 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	

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6.856 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

6.857 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

6.858 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

6.859 smcAtwBidQtyMtd

Description	This field displays the bid side's time-weighted average quantity during stressed market conditions in one instrument month-to-date.

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Format numeric 13, 4

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

6.860 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

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

6.861 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

6.862 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

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6.863 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

6.864 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

6.865 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

6.866 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.

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Format TimeFormat

Where used: TD954 Stressed Market Conditions

6.867 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.

Format numeric 5

Where used: TD954 Stressed Market Conditions

6.868 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

6.869 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

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6.870 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

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

6.871 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

6.872 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
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6.873 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

6.874 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

6.875 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

6.876 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

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Where used: TD954 Stressed Market Conditions

6.877 **smcTime**

Description This field contains the total time that the product was in Stressed Market Condition (SMC) during that day.

Format TimeFormat

Where used: TD954 Stressed Market Conditions

6.878 **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

6.879 **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

6.880 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

6.881 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

6.882 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

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6.883 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

Where used: TC812 T7 Daily Prevented Self-Matches
TE812 Daily Prevented Self-Matches

6.884 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

6.885 splitPosition

Description This field indicates the target instrument counter.

Format numeric 2

Where used: TA116 Decay Split Table

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6.886 spreadClass

Description	This field contains the spread class for the program/package/product combination.
Format	alphanumeric 16
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

6.887 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

6.888 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

6.889 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.

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Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

6.890 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

6.891 spreadUnit

Description Spread unit.

Format alphanumeric 10

Where used: TR105 Minimum Quotation Requirement

6.892 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

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6.893 standardVola

Description	This field indicates the standard volatility defined as the squared root of the standard variance
Format	numeric 5, 2
Where used:	TA114 Variance Futures Parameter

6.894 statusInd

Description	This field contains the status indicator of the ShortCodeID.	
Format	alphanumeric 1	
<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
N	New	New ShortCodeID was registered and is valid as stated in field ValidFromDate.
M	Modify	The ShortCodeID registration was changed and is valid as stated in field ValidFromDate.
D	Delete	The ShortCodeID registration was deleted and terminates at validity t+1 of the date provided in field ValidFromDate.
C	Correction	The correction of the ShortCodeID registration was provided and is valid as stated in field ValidFromDate.
Where used:	TR161 Short Code ID - Valid Registrations Report TR169 Short Code ID - Correction Report TR170 Short Code ID - Historical Correction Report TR171 Short Code ID - Historical Long Code Correction Report	

6.895 stopPrice

Description	This field contains the order stop price, which is limit price provided by the participant.
Format	numeric signed 11, 5

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Where used:

- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TE540 Daily Order Maintenance
- TE550 Open Order Detail

6.896 stratFloorReached

Description Strategy monthly floor reached.

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

6.897 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

6.898 stratMnthlyFloor

Description Monthly floor for Strategy RFQs.

Format numeric 10

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Where used: TD955 Building Block Liquidity Provider Measurement

6.899 stratMnthlyReq

Description Monthly threshold for Strategy Violation Percent.

Format numeric 5, 2

Where used: TD955 Building Block Liquidity Provider Measurement

6.900 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

6.901 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

6.902 sumAcctFeeCrtDayAmnt

Description This field contains the fee sum of the current day per account.

Format numeric 15, 2

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

6.903 sumAcctFeeCrtMthAmnt

Description This field contains the fee sum of the current month per account.

Format numeric 15, 2

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

6.904 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

6.905 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

6.906 sumAcctFeePrvMthAmnt

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

Format numeric 15, 2

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

6.907 sumAcctFeeYtdAmnt

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

Format numeric 15, 2

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

6.908 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

6.909 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

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6.910 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

6.911 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

6.912 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

6.913 sumAcctOrdQty

Description	This field contains the total number of orders and per account.
Format	numeric 13

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Where used:

- CB060 Fee Statement
- CB160 Fee Statement T7 Boerse Frankfurt
- CB260 Specialist Service Fee Statement
- CB263 Specialist Service Fee XFS Statement

6.914 **sumAcctOrdrVol**

Description This field contains the total order volume and per account.

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

6.915 **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

6.916 **sumAcctServFeeCrtDayAmnt**

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

6.917 **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

6.918 **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

6.919 **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

6.920 **sumAcctTrnFeeAmnt**

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

Format numeric 15, 2

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

6.921 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

6.922 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

6.923 sumAllTrades

Description Accumulated number of trades included TES trades.

Format numeric 11

Where used: TE910 T7 Daily Trade Activity

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6.924 sumAllVolume

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

6.925 sumBUOtrExecOrdNo

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

6.926 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

6.927 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

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6.928 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

6.929 sumClasDayTesVol

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

6.930 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

6.931 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

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6.932 **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

6.933 **sumClasOpnIntQty**

Description	This field contains the Interest Total Display.
Format	numeric 15, 4
Where used:	TE930 T7 Daily Trade Statistics

6.934 **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

6.935 **sumCovTimPercent**

Description	This field contains the sum of COVERED TIME per day in percentages.
Format	numeric 6, 2

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Where used: TD982 Special Report French Equity Options

6.936 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

6.937 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

6.938 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

6.939 sumCurrFeeCrtMthBal

Description This field contains the fee sum of the current month per currency.

Format numeric 15, 2

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

6.940 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

6.941 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

6.942 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

6.943 sumCurrFixFee

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

Format numeric signed 15, 2

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Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt
 CB242 Specialist Service Fee Per Executed Order
 CB243 Specialist Service Fee XFS Per Executed Order

6.944 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

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

6.945 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

6.946 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

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6.947 **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

6.948 **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

6.949 **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

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6.950 sumCurrServFeeAmnt

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

Format numeric signed 15, 2

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

6.951 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

6.952 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

6.953 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

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6.954 **sumCurrTranFeeVar**

Description	This field contains the sum of variable transaction fees per currency.
Format	numeric signed 15, 2
Where used:	CB142 Fee Per Executed Order T7 Boerse Frankfurt

6.955 **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

6.956 **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

6.957 **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

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6.958 **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

6.959 **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

6.960 **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

6.961 **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

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6.962 **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

6.963 **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

6.964 **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

6.965 **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.

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Format numeric 10

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

6.966 sumHseFeeCrtMthBal

Description This field contains the Total.

Format numeric 15, 2

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

6.967 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

6.968 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

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6.969 sumHseServFeeCrtMthBal

Description	This field contains the Total.
Format	numeric signed 15, 2
Where used:	CB260 Specialist Service Fee Statement CB263 Specialist Service Fee XFS Statement

6.970 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

6.971 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

6.972 sumInstFixFee

Description	This field contains the sum of fix trading fees per instrument.
Format	numeric signed 12, 2

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Where used: CB142 Fee Per Executed Order T7 Boerse Frankfurt
 CB242 Specialist Service Fee Per Executed Order
 CB243 Specialist Service Fee XFS Per Executed Order

6.973 sumInstIsinFeeCrtMthBal

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

Format numeric 15, 2

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

6.974 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

6.975 sumInstMembFeeCrtMthAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

6.976 sumInstMembFeePrvDayAmnt

Description This field contains the sum of current day's fees at previous day's value per fee type and per instrument type.

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Format numeric 15, 2

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

6.977 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

6.978 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

6.979 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

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6.980 **sumInstMembPrvMthServFeeAmnt**

Description	This field contains the sum of current month's service fees at previous month's value per recompensation type and per instrument type.
Format	numeric signed 15, 2
Where used:	CB250 Specialist Service Fee Overall Summary CB253 Specialist Service Fee XFS Overall Summary

6.981 **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

6.982 **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

6.983 **sumInstOrdrQty**

Description	This field contains the total number of orders and per Instrument.
Format	numeric 13

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Where used:

- CB060 Fee Statement
- CB160 Fee Statement T7 Boerse Frankfurt
- CB260 Specialist Service Fee Statement
- CB263 Specialist Service Fee XFS Statement

6.984 sumInstOrdRefAmnt

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

6.985 sumInstOrdTrdFee

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

6.986 sumInstOrdVol

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

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6.987 sumInstQtRefAmnt

Description	This field contains the sum of the refund amounts per instrument and quote.
Format	numeric signed 15, 2
Where used:	CB062 Designated Sponsor Refund

6.988 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

6.989 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

6.990 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

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6.991 **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

6.992 **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

6.993 **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

6.994 **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

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6.995 sumMembAddCrt

Description	This field contains the sum of the additional credits per member.
Format	numeric signed 15, 2
Where used:	CB162 Monthly Specialist Refund

6.996 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

6.997 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

6.998 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

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6.999 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

6.1000 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

6.1001 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

6.1002 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

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6.1003 sumMembFeePrvMthAmnt

Description	This field contains the fee sum of the previous month per clearing member.
Format	numeric 15, 2
Where used:	CB050 Fee Overall Summary CB150 Fee Overall Summary T7 Boerse Frankfurt

6.1004 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

6.1005 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

6.1006 sumMembFixRefFee

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

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6.1007 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

6.1008 sumMembOrdQty

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

6.1009 sumMembOrdQty1

Description	This field contains the total number of order transactions per business unit, account and instrument (ISIN). NB: For regulatory reasons, this field name contains "Vol" although it is not a Volume.
Format	numeric 13
Where used:	CB068 Transaction Overview

6.1010 sumMembOrdrVol

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

6.1011 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

6.1012 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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6.1013 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

6.1014 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

6.1015 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

6.1016 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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6.1017 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

6.1018 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

6.1019 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

6.1020 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

6.1021 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

6.1022 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

6.1023 sumMembTranFeeRefFix

Description This field contains the sum refund TAF fix.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.1024 sumMembTranFeeRefVar

Description This field contains the sum refund TAF var.

Format numeric signed 15, 2

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Where used: CB162 Monthly Specialist Refund

6.1025 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

6.1026 sumMembTxnCnt

Description This field contains the sum of the transactions.

Format numeric 9

Where used: CB068 Transaction Overview

6.1027 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

6.1028 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

6.1029 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

6.1030 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

6.1031 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

6.1032 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

6.1033 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

6.1034 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

6.1035 sumMktGrpTranFeeRefFix

Description This field contains the sum refund TAF fix.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.1036 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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6.1037 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

6.1038 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

6.1039 sumMktGrpVarRefFee

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

6.1040 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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6.1041 sumNonDisclTrades

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

6.1042 sumNonDisclVolume

Description	Accumulated traded Volume of Non Disclosed trades
Format	numeric 15, 4
Where used:	TE910 T7 Daily Trade Activity

6.1043 sumPartTotBuyOrdr

Description	This field contains the total of the order quantity bought per participant .
Format	numeric 13, 4
Where used:	TC810 T7 Daily Trade Confirmation

6.1044 sumPartTotSellOrdr

Description	This field contains the total of the order quantity sold per participant.
Format	numeric 13, 4
Where used:	TC810 T7 Daily Trade Confirmation

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6.1045 sumProdDayTesVol

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

6.1046 sumProdDayTotVol

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

6.1047 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

6.1048 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

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6.1049 sumProdOpnIntQty

Description This field contains the Grand Interest Display.

Format numeric 15, 4

Where used: TE930 T7 Daily Trade Statistics

6.1050 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

6.1051 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

6.1052 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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6.1053 sumProdTESTotSell

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

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.1054 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

6.1055 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

6.1056 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
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TD981 Special Market Making Report
TD982 Special Report French Equity Options

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6.1057 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

6.1058 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

6.1059 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

6.1060 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

6.1061 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

6.1062 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

6.1063 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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6.1064 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

6.1065 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

6.1066 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

6.1067 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

6.1068 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

6.1069 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

6.1070 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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6.1071 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

6.1072 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

6.1073 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

6.1074 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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6.1075 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

6.1076 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

6.1077 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

6.1078 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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6.1079 sumStratViolPct

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

6.1080 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

6.1081 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

6.1082 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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6.1083 sumSynTrades

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

6.1084 sumSynVolume

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

6.1085 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

6.1086 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

6.1087 sumTESTotBuy

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

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.1088 sumTESTotSell

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

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.1089 sumTesTrades

Description Accumulated number of TES trades included Non Disclosed trades.

Format numeric 11

Where used: TE910 T7 Daily Trade Activity

6.1090 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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6.1091 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

6.1092 sumTesVolume

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

6.1093 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

6.1094 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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6.1095 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

6.1096 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

6.1097 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

6.1098 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
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6.1099 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

6.1100 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

6.1101 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

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6.1102 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

6.1103 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

6.1104 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

6.1105 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

6.1106 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

6.1107 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

6.1108 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

6.1109 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

6.1110 sumUserAddCrt

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

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.1111 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

6.1112 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

6.1113 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

6.1114 **sumUserFixRefFee**

Description This field contains the sum refund TRF fix.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.1115 **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

6.1116 **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

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6.1117 **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

6.1118 **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

6.1119 **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

6.1120 **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

6.1121 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

6.1122 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

6.1123 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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6.1124 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

6.1125 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

6.1126 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

6.1127 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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6.1128 sumUserTranFeeRefVar

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

6.1129 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

6.1130 sumUserTxnCnt

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

6.1131 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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6.1132 sumUserVarRefFee

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

6.1133 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

6.1134 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

6.1135 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

6.1136 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

6.1137 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

6.1138 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

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Where used: TE545 Daily TES Maintenance

6.1139 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

6.1140 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

6.1141 synch0To50

Description This field displays the fees for transactions exceeding the limit up to 50%. The calculation of the Transaction Limit Fee depends on the exceedance of the limit. The fees are scaled, within the following ranges: from 0%-50% exceedance of the limit 0,01 EUR per transaction are billed; from 50%-100% exceedance of the limit 0,02 EUR per transaction are billed. For the exceedance of the limit by over 100% 0,03 EUR per transaction are billed.

Format numeric 10, 2

Where used: TL001 System Transaction Overview

6.1142 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

6.1143 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

6.1144 tacEligibility

Description This field defines the default setting for the field tacFlg during order entry. The field is defined per user and can be overwritten by direct input. If no input is provided, the default setting of this flag is used.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	FALSE
1	T	TRUE

Where used: RD115 User Profile Status

6.1145 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

6.1146 targetProduct

Description This field contains the target Product of decaying instrument.

Format alphanumeric 12

Where used: TA116 Decay Split Table

6.1147 tesActivity

Description This field indicates the reported T7 Entry Service activity.

Format alphanumeric 2

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	ENT	TES Entry
2	MOD	TES Modification
3	DEL	TES Deletion
4	APP	TES Approve
5	EXE	TES Execution
6	UPL	TES Upload
7	AUT	TES Auto Approve
8	ENL	TES TRADE via EUREX ENLIGHT
9	REN	TES Reversal Entry
10	RAP	TES Reversal Approval
11	REV	TES Reversal Approval by Market Supervision
12	RCX	TES Reversal is Cancelled

Where used:

- TC545 Daily TES Maintenance
- TE545 Daily TES Maintenance
- TE546 Daily Basket TES Maintenance

6.1148 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

6.1149 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

6.1150 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

6.1151 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

6.1152 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

6.1153 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

6.1154 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

6.1155 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

6.1156 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

6.1157 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

6.1158 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

6.1159 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

6.1160 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

6.1161 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

6.1162 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

6.1163 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

6.1164 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

6.1165 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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6.1166 totalUserOrdNo

Description	This field contains the total number of all order and quote insertions, modifications and deletions of one trader of a member, which was active in a respective ISIN.
Format	numeric 9
Where used:	TR101 MiFID II OTR Report

6.1167 totalUserOrdVol

Description	This field contains the total volume of all order and quote insertions, modifications and deletions of one trader of a member, which was active in a respective ISIN.
Format	numeric 16, 4
Where used:	TR101 MiFID II OTR Report

6.1168 totBURules

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

6.1169 totBusinessUnitIdRiskEvt

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

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6.1170 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

6.1171 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

6.1172 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

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6.1173 totParticipantIdRiskEvt

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

6.1174 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

6.1175 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

6.1176 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

6.1177 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

6.1178 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

6.1179 totTrdDays

Description This field contains the total trading days in the current month.

Format numeric 2

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Where used:

- TD964 MTD Eurex EnLight Performance
- TD983 Regulatory Market Making MTD
- TR099 EEX Order to Trade Ratio Report
- TR100 Order to Trade Ratio Report

6.1180 totUserIdRiskEvt

Description This field indicates the total users.

Format numeric 5

Where used: TT133 Trading Risk Events

6.1181 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

6.1182 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

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6.1183 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

6.1184 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

6.1185 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

6.1186 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

6.1187 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

6.1188 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

6.1189 tradeQuantSum

Description This field contains the sum of all trade quantities within the product.

Format numeric 17

Where used: TR099 EEX Order to Trade Ratio Report

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6.1190 trades

Description	This field contains the trades.
Format	numeric signed 4, 3
Where used:	CB162 Monthly Specialist Refund

6.1191 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

6.1192 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

6.1193 tradeSideId

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

6.1194 tradeType

Description This field indicates the trade type.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	REGU	Regular On-Exchange Trade
2	AUCT	Auction Trade (Order Book Uncrossing)
3	REV	On-Exchange Trade Reversal
4	PREL	Preliminary On-Exchange Trade
5	FINA	Final On-Exchange Trade
6	PAUC	Preliminary Auction Trade
7	FAUC	Final Auction Trade
8	SMP	Self Match Prevented On-Exchange Trade
9	TES	Off Book Trade (T7 Entry Service)
A	RTES	Off Book Trade Reversal
B	PTES	Preliminary Off Book Trade
C	FTES	Final Off Book Trade
D	PMT	Preliminary Manually Entered Trades by MS
E	FMT	Final Manually Entered Trades by MS
F	MID	Midpoint Trade (Cash specific)
H	CLIP	Clip Trade
I	CLOB	CLIP Trade Outside BBO
J	TAC	On-exchange trade within the Trade-At-Close phase (Cash specific)
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

6.1195 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

6.1196 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
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

6.1197 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

6.1198 tradingIndicationId

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

Format numeric 20

Where used: TE590 CLIP Trading Indication

6.1199 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

6.1200 tradingRestriction

Description This field contains the trading restriction.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	CAO	Closing Auction Only
2	BOC	Book or Cancel
3	AO	Auction Only (Derivative specific)
4	OAO	Opening Auction Only
5	IAO	Intraday Auctions Only
6	SA	Special Auction

Where used:

- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TE540 Daily Order Maintenance
- TE550 Open Order Detail
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches

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6.1201 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

6.1202 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

6.1203 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

6.1204 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

6.1205 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

6.1206 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

6.1207 tranFeeRefFix

Description This field contains the refund TAF fix.

Format numeric signed 15, 2

Where used: CB162 Monthly Specialist Refund

6.1208 tranFeeRefVar

Description This field contains the refund TAF var.

Format numeric signed 15, 2

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Where used: CB162 Monthly Specialist Refund

6.1209 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

6.1210 transactionIdentifier

Description This field contains the transaction Identifier. For orders it contains the exchangeOrderID. For TES it contains the testradeID. For Xetra EnLight and Eurex EnLight it contains the negotiationID.

Format alphanumeric 20

Where used: TR160 Short Code ID - Error Report
TR162 Algo ID - Error Report

6.1211 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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6.1212 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

6.1213 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

6.1214 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

6.1215 tranTypCod

Description	This field contains the transaction type code.
Format	alphanumeric 1
Where used:	TL001 System Transaction Overview

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6.1216 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 TR099 EEX Order to Trade Ratio Report TR100 Order to Trade Ratio Report TR102 Excessive System Usage Report TR106 Order to Trade Ratio Detailed Transaction Report

6.1217 trdCnt

Description	Total number of trades
Format	numeric 13
Where used:	CB069 Transaction Report TR106 Order to Trade Ratio Detailed Transaction Report

6.1218 trdFeeAmnt

Description	This field contains the trading fee.
Format	numeric signed 15, 2
Where used:	CB062 Designated Sponsor Refund

6.1219 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

6.1220 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

6.1221 trdQty

Description This field contains the traded quantity.

Format numeric 13, 4

Where used: CB062 Designated Sponsor Refund

6.1222 trdUnt

Description This field contains the trading unit.

Format numeric 8, 4

Where used: RC100 Capital Adjustment Series Report

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6.1223 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

6.1224 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

6.1225 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

6.1226 trdValueMMMTd

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

6.1227 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

6.1228 trdValueParticipantMtd

Description This field shows the total trading value displayed in the trading currency of the Participant during continuous trading, auctions, and volatility interruptions in one instrument month-to-date.

Format numeric 17, 2

Where used: PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor

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6.1229 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

6.1230 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

6.1231 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

6.1232 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

6.1233 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

6.1234 trnTim

Description This field contains the transaction time.

Format TimeFormat

Where used: TT135 Risk Event Report

6.1235 tsField

Description This field contains the name of the field in the upload file in which the error occurred.

Format alphanumeric 24

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Where used: TR160 Short Code ID - Error Report
TR162 Algo ID - Error Report

6.1236 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

6.1237 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

6.1238 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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6.1239 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

6.1240 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

6.1241 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

6.1242 txnTypNam

Description	This field contains the transaction type name.

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Format alphanumeric 13

Where used: CB068 Transaction Overview

6.1243 typeOfEvent

Description This field contains the type of the ShortCodeID data record.

Format numeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0		Final missing
1		Corrected

Where used: TR169 Short Code ID - Correction Report
TR170 Short Code ID - Historical Correction Report

6.1244 typOrig

Description This field indicates in which trading type (on-book or off-book) the Short-CodeID / AlgoID was used.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	ME	T7 on-book trading.
1	TES	off-book trading type (TES, Xetra EnLight and Eurex EnLight).

Where used: TR160 Short Code ID - Error Report
TR162 Algo ID - Error Report

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6.1245 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

6.1246 underlyingDelta

Description	This field contains the Underlying Leg Delta being traded as part of Delta Exchange.
Format	numeric signed 7, 4
Where used:	TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary

6.1247 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

6.1248 underlyingPrice

Description	This field contains the underlying price used to calculate the realised variance.
Format	numeric signed 11, 5

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Where used: TA114 Variance Futures Parameter
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.1249 underlyingPriceBoundary

Description This field contains the boundary for the Underlying Price. In the Working Delta workflow the Respondent is allowed to change the Underlying Price such that it can be lower or equal to the value provided in this field.

Format numeric 11, 5

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

6.1250 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

6.1251 undPrice

Description This field contains the price of the underlying leg of an option volatility strategy

Format numeric signed 11, 5

Where used: TA113 Complex and Flexible Instrument Definition

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6.1252 undrLstClsPrc

Description	This field contains the last closing price of the underlying.
Format	numeric 11, 5
Where used:	TE930 T7 Daily Trade Statistics

6.1253 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

6.1254 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

6.1255 updCod

Description	This field contains the code for the type of change performed.
Format	alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
A	Add	
C	Change	
D	Delete	
G	Grp Ch	

Where used:	RD110 User Profile Maintenance 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 RD240 Enhanced Drop Copy Request Maintenance RD250 Enhanced Drop Copy Session Configuration Maintenance

6.1256 updDat

Description	This field contains the date of last 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 RD240 Enhanced Drop Copy Request Maintenance RD245 Enhanced Drop Copy Request Status RD250 Enhanced Drop Copy Session Configuration Maintenance RD255 Enhanced Drop Copy Session Configuration Status TT133 Trading Risk Events

6.1257 updtFldNam

Description	This field indicates the name of the data unit which has been changed.
Format	alphanumeric 32

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Where used:

- RD110 User Profile Maintenance
- 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
- RD240 Enhanced Drop Copy Request Maintenance
- RD250 Enhanced Drop Copy Session Configuration Maintenance

6.1258 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
- RD240 Enhanced Drop Copy Request Maintenance
- RD245 Enhanced Drop Copy Request Status
- RD250 Enhanced Drop Copy Session Configuration Maintenance
- RD255 Enhanced Drop Copy Session Configuration Status
- TT133 Trading Risk Events

6.1259 uploadFile

Description This field contains the name of the upload file in which the error appeared.

Format alphanumeric 49

Where used:

- TR160 Short Code ID - Error Report
- TR162 Algo ID - Error Report

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6.1260 uploadRecord

Description	This field contains the uploaded record of a successful correction.
Format	alphanumeric 94
Where used:	TR169 Short Code ID - Correction Report TR170 Short Code ID - Historical Correction Report

6.1261 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 RD245 Enhanced Drop Copy Request Status RD255 Enhanced Drop Copy Session Configuration Status 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
 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 Short Code ID - Error Report
 TR162 Algo ID - Error Report
 TT133 Trading Risk Events

6.1262 **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

6.1263 **userNumericId**

Description	This field indicates numeric identifier of the user.
Format	numeric 6

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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

6.1264 userOrdNum

Description This field contains the free-format order reference text for member internal usage.

Format alphanumeric 16

Where used:

- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches

6.1265 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

6.1266 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

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6.1267 **usrOrdNum**

Description	This field contains the user order number, which the member assigned to the order.
Format	alphanumeric 12
Where used:	CB142 Fee Per Executed Order T7 Boerse Frankfurt CB242 Specialist Service Fee Per Executed Order CB243 Specialist Service Fee XFS Per Executed Order TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

6.1268 **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

6.1269 **validFrom**

Description	This field contains the date provided in field ValidFromDate of the Short-CodeID or AlgoID registration.
Format	DateFormat
Where used:	TR161 Short Code ID - Valid Registrations Report TR163 Algo ID - Valid Registrations Report TR167 Short Code ID - Non-Uniqueness Report TR168 Short Code ID - Non-Consistency Report TR169 Short Code ID - Correction Report TR170 Short Code ID - Historical Correction Report TR171 Short Code ID - Historical Long Code Correction Report

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6.1270 validityFlg

Description	This field indicates the business status of a trade enrichment rule
Format	alphanumeric 1
Where used:	RD135 Trade Enrichment Rule Status

6.1271 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

6.1272 validTo

Description	This field contains the date provided in field ValidToDate of the of the Short-CodeID registration. For registrations with indefinite validity, this field contains the value 9999-12-31. For registrations, which have been terminated, this field contains the date of the validity end.
Format	DateFormat
Where used:	TR161 Short Code ID - Valid Registrations Report TR167 Short Code ID - Non-Uniqueness Report TR168 Short Code ID - Non-Consistency Report TR169 Short Code ID - Correction Report TR170 Short Code ID - Historical Correction Report TR171 Short Code ID - Historical Long Code Correction Report

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6.1273 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

6.1274 valQuoReqViol

Description	This field contains the number of valid quote request violations on the basis of the valid quote requests after cut limit adjustment.
Format	numeric 10
Where used:	TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance

6.1275 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

6.1276 varRefFee

Description	This field contains the refund TRF var.
Format	numeric signed 15, 2

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Where used: CB162 Monthly Specialist Refund

6.1277 vegaUnit

Description This field indicates the Vega Unit multiplier.

Format numeric 9

Where used: TA114 Variance Futures Parameter

6.1278 versionNo

Description This field contains version number for order modification.

Format numeric 9

Where used:

- CB042 Fee Per Executed Order
- CB062 Designated Sponsor Refund
- CB142 Fee Per Executed Order T7 Boerse Frankfurt
- CB162 Monthly Specialist Refund
- CB242 Specialist Service Fee Per Executed Order
- CB243 Specialist Service Fee XFS Per Executed Order
- 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

6.1279 violation

Description This field shows violation status. Valid values are: "Yes" or "No"

Format alphanumeric 1

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<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

6.1280 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

6.1281 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

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6.1282 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

6.1283 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

6.1284 violFeeMtd

Description This field displays the violation (V) of the requirements for fee reimbursement month-to-date.

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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

6.1285 violInd

Description This field contains violation indicator, which indicates whether the member has provided quotes for lesser time than required as per obligation to market maker program of Eurex.

Format numeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1		Yes
0		No

Where used: TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and
Advanced Designated Liquidity Provisioning
TD982 Special Report French Equity Options

6.1286 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>
		No violation.
V	V	Violation.

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

6.1287 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>
		No violation.
V	V	Violation.

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

6.1288 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>
		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
PM810 Individual Issuer-Designated Sponsor Report ETFs & ETPs
PM820 Individual Designated Sponsor-Issuer Report ETFs & ETPs

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6.1289 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

6.1290 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

6.1291 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

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6.1292 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

6.1293 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
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

6.1294 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

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6.1295 volFactor

Description	This field contains Volume Factor which is used to calcued Volume Component.
Format	numeric 4
Where used:	TR102 Excessive System Usage Report TR104 Eurex Daily ESU Parameter TR107 Excessive System Usage Detailed Transaction Report

6.1296 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

6.1297 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

6.1298 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.

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Format numeric 15, 4

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

6.1299 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

6.1300 wknNo

Description This field contains the WKN number

Format alphanumeric 9

Where used: PM010 Performance Report Equities Regulated Market Maker
PM020 Performance Report ETFs & ETPs Regulated Market Maker
PM100 Performance Report Equities Designated Sponsor
PM200 Performance Report ETFs and ETPs Designated Sponsor
PM300 Compliance Report Equities Designated Sponsor
PM400 Compliance Report ETFs & ETPs Designated Sponsor
PM500 Rating Report Equities Designated Sponsor
PM600 Individual Rating Report Equities Designated Sponsor
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

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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

6.1301 workFlowTyp

Description This field provides information about the Eurex EnLight Workflow Type.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	R	Regular Negotiation.
2	B	Basis Trade Negotiation.
3	W	Working Delta Negotiation.
4	O	Negotiation where the Underlying is Traded Outside Eurex.
5	F	Option Volatility Strategy with Fixed Reference Price and Fixed Underlying Delta where the Underlying is Traded at Eurex.
6	N	Option Volatility Strategy with Negotiating Underlying where the Underlying is Traded at Eurex.

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

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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> rading <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