

# T7 Release 6.1

XML Report Reference Manual

Production

1.1.5

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## **1 Introduction**

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

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

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

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

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

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

---

## 2 XML Trading Reports Concepts

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

### 2.1 XML Report Layout

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

#### 2.1.1 Structures

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

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

Naming conventions for structures are:

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

#### 2.1.2 Structure Members

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

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

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

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

#### 2.1.3 Data Types

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

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

#### 2.1.4 Rules for creating the XML Structure

##### 2.1.4.1 Main Report Structure

The report XML structure is enclosed in the tag

---



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```

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

```

### 2.1.4.2 Substructures

Substructures are written to

```

<structureName>
  ...
</structureName>

```

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

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

### 2.1.4.3 Field Values

Field values are written as

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

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

```
<fieldName/>
```

Optional fields are omitted if no value is given.

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

Examples:

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

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

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

Example:

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

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

Example:

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

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

Example:

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

## 2.1.5 Rules for Text Reports

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

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

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

### 2.1.5.1 Generic Text Report Structure

The creation of generic text reports uses the following rules:

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

### 2.1.5.2 Field Values

The display of field values adheres to the following rules:

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

---

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The specific rules for numeric values are

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

## 2.2 Common Report Engine

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

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

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

## 2.3 Product and Instrument Reference Data

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

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

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

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

---

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

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

structure

or

structure, repeated *cardinality* times:

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

Table 3.1 - Structure Cardinality Descriptors

### 3.3 Usage Code

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

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

Table 3.2 - Field Usage Codes

### 3.4 Reports per T7 Trading Instance

For members participating on trading on the T7/FX instance certain reports will be provided separately for T7/FX in addition to the trading reports provided today. This allows identifying reference data changes and trading activities performed on T7/FX.

Report ID and report layout will not change. Reports can be distinguished by the corresponding T7 trading instance specific environment number in the report file name (e.g., "70" for T7/FX Production, "90" for T7 Production).

The following table provides the list of affected reports.

<b>Report</b>	<b>Long Name</b>	<b>Receiver</b>
<b>CB</b>	<b>Clearing Positions and Transactions</b>	
CB069	Transaction Report	ALL MEMBER
<b>RD</b>	<b>Trading RDS Reports</b>	
RD110	User Profile Maintenance	ALL MEMBER
RD115	User Profile Status	ALL MEMBER
RD120	User Transaction Size Limit Maintenance	ALL MEMBER
RD125	User Transaction Size Limit Status	ALL MEMBER
RD130	Trade Enrichment Rule Maintenance	ALL MEMBER
RD135	Trade Enrichment Rule Status	ALL MEMBER
RD140	Pre-trade Limits Maintenance - Trading Participant	ALL MEMBER
RD145	Pre-trade Limits Status - Trading Participant	ALL MEMBER
RD155	Pre-trade Limits Status - Clearing Participant	CLEARING MEMBER
<b>TA</b>	<b>Trading Maintenance</b>	
TA113	Complex and Flexible Instrument Definition	PUBLIC
<b>TD</b>	<b>Trading Volume and Performance</b>	
TD940	Daily Regular Market Making Quote Request Performance	ALL MEMBER
TD941	Daily Basis Building Block Liquidity Provider Quote Request Performance	ALL MEMBER
TD942	Daily Advanced Market Making Quote Request Performance	ALL MEMBER
TD943	Daily Strategy Building Block Liquidity Provider Quote Request Performance	ALL MEMBER
TD944	Daily Advanced Market Making Strategy Quote Request Performance	ALL MEMBER
TD945	MTD - Regular Market Making Quote Request Performance	ALL MEMBER
TD946	MTD - Basis Building Block Liquidity Provider Quote Request Performance	ALL MEMBER
TD947	MTD - Advanced Market Making Quote Request Performance	ALL MEMBER
TD948	MTD - Strategy Building Block Liquidity Provider Quote Request Performance	ALL MEMBER

<b>Report</b>	<b>Long Name</b>	<b>Receiver</b>
TD949	MTD - Advanced Market Making Strategy Quote Request Performance	ALL MEMBER
TD954	Stressed Market Conditions	ALL MEMBER
TD956	Basis Building Block Liquidity Provider	ALL MEMBER
TD957	Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning	ALL MEMBER
TD959	Designated Market Making Measurement	ALL MEMBER
TD983	Regulatory Market Making MTD	ALL MEMBER
<b>TE</b>	<b>Order and Quote Maintenance</b>	
TE535	Cross and Quote Requests	ALL MEMBER
TE540	Daily Order Maintenance	ALL MEMBER
TE545	Daily TES Maintenance	ALL MEMBER
TE550	Open Order Detail	ALL MEMBER
TE600	Selective RFQ Service Maintenance	ALL MEMBER
TE610	Selective RFQ Service Best Execution Summary	ALL MEMBER
TE810	T7 Daily Trade Confirmation	ALL MEMBER
TE812	Daily Prevented Self-Matches	ALL MEMBER
TE910	T7 Daily Trade Activity	PUBLIC
TE930	T7 Daily Trade Statistics	PUBLIC
<b>TR</b>	<b>Trading Regulatory</b>	
TR100	Order to Trade Ratio Report	ALL MEMBER
TR102	Excessive System Usage Report	ALL MEMBER
TR160	Identifier Mapping Error	ALL MEMBER
TR161	Identifier Mapping Status	ALL MEMBER
TR162	Algo HFT Error	ALL MEMBER
TR163	Algo HFT Status	ALL MEMBER
<b>TT</b>	<b>Entitlement and Security</b>	
TT132	Market Maker Protection	ALL MEMBER
TT133	Trading Risk Events	ALL MEMBER

## 4 XML Report Descriptions

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

CONFIG\_IDENTIFIER T7Rep 61.00.02  
 CONFIG\_DATE 2018-06-29 19:25

### 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 only for cash markets.

**Frequency** Daily.

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

#### XML Report Structure

#### M/O Text Report Heading

##### cb042

##### rptHdr

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

cb042Grp, repeated 0 ... variable times:

##### cb042KeyGrp

##### participantGrp

participant	m	Participant
-------------	---	-------------



partLngName	m	Participant Long Name
<u>cb042Grp1</u> , repeated 1 ... variable times:		
<u>cb042KeyGrp1</u>		
<u>businessUnitGrp</u>		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
<u>cb042Grp2</u> , repeated 1 ... variable times:		
<u>cb042KeyGrp2</u>		
exchCurrTypCod	m	Trading Currency
exchRat	m	Exchange Rate
currTypCod	m	Billing Currency
<u>cb042Grp3</u> , repeated 1 ... variable times:		
<u>cb042KeyGrp3</u>		
acctTypGrp	m	Ac
<u>cb042Grp4</u> , repeated 1 ... variable times:		
<u>cb042KeyGrp4</u>		
product	m	Prod
instrumentMnemonic	o	Instrument
isinCod	m	
<u>cb042Rec</u> , repeated 1 ... variable times:		
ordrNo	m	Order No
versionNo	m	VNo
feeTypCod	m	FeeTyp
feeTypNam	m	FeeTypNam
user	m	Trader
trDay	m	Trad Day
tranFee	m	DlyFeePerOrdr
orderVol	m	OrderVol
addMembId	m	(XML only)
sumInstTranFee	m	Total Per Instrument:
sumInstOrdrVol	m	
sumAcctTrnFeeAmnt	m	Total Per Account Type:
sumAcctOrdrVol	m	
sumCurrTrnFee	m	Total Per Trading Currency (XXX) in EUR:
sumCurrOrdrVol	m	
sumMembTranFee	m	Total Fees Per Exchange Member:
sumMembOrdrVol	m	Total Volume Per Exchange Member:

sumMembOrdQty m Total Number Of Orders Per Exchange Member:

**Text Report Structure**

Participant Participant Long Name

XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU BU Long Name BU Identifier

XX 999999

Trading Currency Exchange Rate Billing Currency Ac Prod Instrument

XXX 9999999.999999999 XXX XXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX

Order No VNo FeeTyp FeeTypNam Trader Trad Day DlyFeePerOrdr OrderVol

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

Total Per Instrument: 999999999.99 9999999999.99

Total Per Account Type: 999999999.99 9999999999.99

Total Per Trading Currency (XXX) in EUR: 999999999.99 9999999999.99

Total Fees Per Exchange Member: 999999999.99

Total Volume Per Exchange Member: 9999999999.99

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 only for cash markets.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### cb050

##### rptHdr

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

cb050Grp, repeated 0 ... variable times:

##### cb050KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

cb050Grp1, repeated 1 ... variable times:

##### cb050KeyGrp1

##### businessUnitGrp

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

cb050Grp2, repeated 1 ... variable times:

##### cb050KeyGrp2

exchCurrTypCod	m	Trading Currency
currTypCod	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    XX

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

Trading Currency    Billing Currency  
-----  
XXX                    XXX

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

### 4.1.3 CB060 Fee Statement

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

#### XML Report Structure

#### M/O Text Report Heading

##### cb060

##### rptHdr

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

cb060Grp, repeated 0 ... variable times:

##### cb060KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

cb060Grp1, repeated 1 ... variable times:

##### cb060KeyGrp1

##### businessUnitGrp

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

cb060Grp2, repeated 1 ... variable times:

##### cb060KeyGrp2

exchCurrTypCod	m	Trading Currency
currTypCod	m	Billing Currency

cb060Grp3, repeated 1 ... variable times:

cb060KeyGrp3

acctTypGrp m Ac

cb060Grp4, repeated 1 ... variable times:

cb060KeyGrp4

product m Prod

instrumentMnemonic o Instrument

isinCod m

cb060Rec, 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 XX

BU BU Long Name BU Identifier Trading Currency Billing Currency

-----  
XX 999999 XXX XXX

Ac Prod Instrument FeeTyp FeeTypNam FeeCrtMthBal OrderVol OrderQuant

-----  
XXX XXXXXXXXXXXXX XXXXXXXXXXX XXXXXXXXXXX XXX XXXXXXXXXXXXXXXX 999999999999.99 XXXXXXXXXXXXXXXX 999999999999

-----  
Total Per Instrument: 999999999999.99 999999999999.99 999999999999

-----  
Total Per Account: 999999999999.99 999999999999.99 999999999999

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

-----  
Total Per Exchange Member: 999999999999.99

-----  
Total Volume Per Exchange Member: 999999999999.99

-----  
Total Number of Orders Per Exchange Member: 999999999999

-----  
Total All Exchange Members: 999999999999.99 999999999999.99 999999999999



#### 4.1.4 CB062 Designated Sponsor Refund

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

#### XML Report Structure

#### M/O Text Report Heading

#### cb062

##### rptHdr

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

cb062Grp, repeated 0 ... variable times:

##### cb062KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

cb062Grp1, repeated 1 ... variable times:

##### cb062KeyGrp1

##### businessUnitGrp

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

cb062Grp2, repeated 1 ... variable times:

##### cb062KeyGrp2

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

cb062Grp3, repeated 1 ... variable times:

##### cb062KeyGrp3

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

cb062Grp4, repeated 1 ... variable times:

##### cb062KeyGrp4

product	m	Prod
instrumentMnemonic	o	Instrument
isinCod	m	
<u>cb062Rec</u> , repeated 1 ... variable times:		
ordrNo	m	OrdNo
versionNo	m	VerNo
quoInd	m	Quote
user	m	Trader
kindOfDepo	m	DepTyp
ordrMktVal	m	OMV
trdQty	m	Trades
trdFeeAmnt	m	DlyFeePerOrd
refFeeAmnt	m	Refund
addCrt	m	add. Credit
sumInstQtRefAmnt	m	Total Quote Refund/add. Credit Per Instrument:
sumInstQtAddCrt	m	
sumInstOrdrTrdFee	m	Total Order Refund/add. Credit Per Instrument:
sumInstOrdrRefAmnt	m	
sumInstOrdrAddCrt	m	
sumInstDsRefAmnt	m	Total DS Refund/add. Credit Per Instrument:
sumInstDsAddCrt	m	
sumMktGrpRefAmnt	m	Total DS Refund/add. Credit Per Market Group:
sumMktGrpAddCrt	m	
<u>sumMembExchFeeGrp</u> , repeated 1 ... variable times:		
<u>sumMembExchFeeRec</u> , repeated 1 ... variable times:		
currTypCod	o	(XML only)
sumMembExcRefAmnt	o	Total Per Exchange Member in EUR:
sumMembExcAddCrt	o	

**Text Report Structure**

Participant          Participant Long Name  
-----  
XXXXX    XX

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

Currency    MktGrp  
-----  
XXX    XXXXXXXX

Prod    Instrument  
-----  
XXXXXXXXXXXXX XXXXXXXX XXXXXXXX

OrdNo	VerNo	Quote	Trader	DepTyp	OMV	Trades	DlyFeePerOrdr	Refund	add. Credit
XXXXXXXXXXXXXXXXXXXX	999	X	XXXXXX	XXX	+999999999.99	999999999	+999999999.99	+999999999.99	+999999999.99
Total Quote Refund/add. Credit Per Instrument:								+999999999.99	+999999999.99
Total Order Refund/add. Credit Per Instrument:						+999999999.99	+999999999.99	+999999999.99	
Total DS Refund/add. Credit Per Instrument:								+999999999.99	+999999999.99
Total DS Refund/add. Credit Per Market Group:								+999999999.99	+999999999.99
Total Per Exchange Member in EUR:								+999999999.99	+999999999.99

#### 4.1.5 CB068 Transaction Overview

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

#### XML Report Structure

#### M/O Text Report Heading

##### cb068

##### rptHdr

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

cb068Grp, repeated 0 ... variable times:

##### cb068KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

cb068Grp1, repeated 0 ... variable times:

##### cb068KeyGrp1

##### businessUnitGrp

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

cb068Grp1Inst, repeated 0 ... variable times:

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

cb068InstRec, repeated 0 ... variable times:

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

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



#### 4.1.6 CB069 Transaction Report

Description	<p>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.</p> <p>Please note that transactions carried out on the Eurex Classic system (i.e. off-book trading and clearing-related functionality) are not included in this report.</p> <p>This report is available only for derivative markets.</p>
Frequency	Daily (additional intra-day reports).
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### cb069

##### rptHdr

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

cb069Grp, repeated 0 ... variable times:

##### cb069KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

cb069ProdGrp, repeated 1 ... variable times:

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

product	m	Prod
limType	m	Limit Type
txnCnt	m	Transactions Count
orderVol	m	Ordered Volume

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



**Text Report Structure**

Participant          Participant Long Name

-----  
XXXXX   XX

Prod   Limit Type Transactions Count Ordered Volume Orders Count Trades Count Traded Volume  
-----  
XXXXXXXXXXXX XXXXXXXX          999,999,999 XXXXXXXXXXXXXXX 9999999999999 9999999999999 XXXXXXXXXXXXXXX

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

Session   Product   Limit Type Transactions Count Ordered Volume Orders Count Trades Count Traded Volume  
-----  
999999999 XXXXXXXXXXXXXXX XXXXXXXX          999,999,999 XXXXXXXXXXXXXXX 9999999999999 9999999999999 XXXXXXXXXXXXXXX

User       Product   Limit Type Transactions Count Ordered Volume Orders Count Trades Count Traded Volume  
-----  
XXXXXXXXXXXX XXXXXXXXXXXXXXX XXXXXXXX          999,999,999 XXXXXXXXXXXXXXX 9999999999999 9999999999999 XXXXXXXXXXXXXXX

#### 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 only for cash markets.
Frequency	Monthly.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

#### cb080

##### rptHdr

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

cb080Grp, repeated 0 ... variable times:

##### cb080KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

cb080Grp1, repeated 0 ... variable times:

##### cb080KeyGrp1

##### businessUnitGrp

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

cb080Grp2, repeated 1 ... variable times:

##### cb080KeyGrp2

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

cb080Rec, repeated 1 ... variable times:

feeTypCod	o	FeeTyp
feeTypNam	o	FeeTypNam
etiCmlVol	o	Cumulated Vol
etiUnRebFee	o	Unrebated Fee

rebPrc	o	Reb in %
etiFeeReb	o	ETI Rebate
etiFeeAftReb	o	Fee after Reb
feeAdj	o	Adjustment Type
feeAmnt	o	Amount
sumFeeAmnt	m	Total Fees:
sumRebFeeAmnt	m	Total Rebate/Refund:
sumFeeConnAmnt	m	Total Connections:
sumFeeAdjAmnt	m	Total Manual Fee Adjustments:
sumMembFeeAmnt	m	Total Over All Per Exchange Member:

---

**Text Report Structure**

Participant          Participant Long Name  
-----  
XXXXX   XX

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

Billing Currency  
-----  
XXX

Fees:  
-----

FeeTyp	FeeTypNam	Amount
XXX	XXXXXXXXXXXXXXXX	9999999999.99
Total Fees:		9999999999.99

Rebates/Refunds:  
-----

ETI/NP Rebate Details:

Cumulated Vol	Unrebated Fee	Reb in %	ETI Rebate	Fee after Reb
99999999999999	99999999999.99	999.9999	-9999999999.99	99999999999.99

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

Connections:  
-----

FeeTyp	FeeTypNam	Amount
XXX	XXXXXXXXXXXXXXXX	-9999999999.99
Total Connections:		9999999999.99

Manual Fee Adjustments:  
-----

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

## 4.2 RD Trading RDS Reports

### 4.2.1 RD110 User Profile Maintenance

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

#### XML Report Structure

#### M/O Text Report Heading

#### rd110

##### rptHdr

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

rd110Grp, repeated 0 ... variable times:

##### rd110KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

rd110Grp1, repeated 1 ... variable times:

##### rd110KeyGrp1

##### businessUnitGrp

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

rd110Grp2, repeated 1 ... variable times:

##### rd110KeyGrp2

user	o	Trader
userNumericId	o	Trader Id

rd110Grp3, repeated 1 ... variable times:

rd110KeyGrp3

recTypCod m (XML only)

rd110Rec1, repeated 0 ... variable times:

secuAdminCod m SecuAdmin

updCod m UpdCod

updDat m Upd date

updTim m Upd Time

prvUpdDat o PrvUpdDat

updtFldNam m FieldName

audtValBefore o Previous Value

audtValAfter o New Value

rd110Rec2, repeated 0 ... variable times:

secuAdminCod m SecuAdmin

updCod m UpdCod

updDat m Upd Date

updTim m Upd Time

prvUpdDat o PrvUpdDat

mktGrpNam m MktGrp

entRole m Role

rd110Rec3, repeated 0 ... variable times:

secuAdminCod m SecuAdmin

updCod m UpdCod

updDat m Upd Date

updTim m Upd Time

prvUpdDat o PrvUpdDat

tesType m TES Type

tesEligibility m TES Eligibility

totUserUpdCodAdd o Total User Add

totUserUpdCodChg o Total User Change

totUserUpdCodDel o Total User Delete

totBUUpdCodAdd m Total Business Unit Add

totBUUpdCodChg m Total Business Unit Change

totBUUpdCodDel m Total Business Unit Delete

totParticipantUpdCodAdd o Total Participant Add

totParticipantUpdCodChg o Total Participant Change

totParticipantUpdCodDel o Total Participant Delete

**Text Report Structure**

Participant	Participant Long Name	BU	BU Long Name	BU Identifier
XXXXX	XX	XXXXXXXXX	XX	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	XX	XX

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

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



#### 4.2.2 RD115 User Profile Status

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

#### XML Report Structure

#### M/O Text Report Heading

##### rd115

##### rptHdr

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

rd115Grp, repeated 0 ... variable times:

##### rd115KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

rd115Grp1, repeated 1 ... variable times:

##### rd115KeyGrp1

##### businessUnitGrp

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

rd115Grp2, repeated 1 ... variable times:

##### rd115KeyGrp2

user	o	Trader
userNumericId	o	Trader Id

##### rd115Rec1

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

usrGroup	o	Grp
level	o	Lvl
logNam	o	Login
isUSFlg	o	US
effStatus	o	EffSts
delProtected	o	DelProt
enableProprietaryAcct	o	Enable P Acct
enableAgencyAcct	o	Enable A Acct
enableMarketMakingAcct	o	Enable M Acct
enableBESTAcct	o	Enable BEST Acct
enableRisklessPrincipalAcct	o	Enable R Acct
maxOrderValue	o	MaxOrdrVal
maxOrdrQty	o	MaxOrdrQty
settlAcct	o	Settl Acct
settlLocat	o	Settl Loc
prefSettlAcct	o	Pref Settl Acct
prefSettlLocat	o	Pref Settl Loc
<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

### **Text Report Structure**

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

Trader Trader Id

-----  
XXXXXX 999999

Category	Grp Lvl	Login	US EffSts	DelProt	Enable P Acct	Enable A Acct	Enable M Acct	Enable BEST Acct
	Enable R Acct	MaxOrdrVal			MaxOrdrQty	Settl Acct		Settl Loc
	Pref Settl Acct				Pref Settl Loc			

-----  
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX X XXXXXXXXXXXX X X X X X X X X  
X 9,999,999,999.99999999+ 999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXX  
XX XXXXX

MktGrp

-----  
XXXXXXXXXX

Role

-----  
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

TES Type TES Eligibility

-----  
XXX X

### 4.2.3 RD120 User Transaction Size Limit Maintenance

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

#### XML Report Structure

#### M/O Text Report Heading

#### rd120

##### rptHdr

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

#### rd120Grp, repeated 0 ... variable times:

##### rd120KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

#### rd120Grp1, repeated 1 ... variable times:

##### rd120KeyGrp1

##### businessUnitGrp

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

#### rd120Grp2, repeated 1 ... variable times:

##### rd120KeyGrp2

user	o	Trader
userNumericId	o	Trader Id

rd120Rec, repeated 1 ... variable times:

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

---



#### 4.2.4 RD125 User Transaction Size Limit Status

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

#### XML Report Structure

#### M/O Text Report Heading

##### rd125

##### rptHdr

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

rd125Grp, repeated 0 ... variable times:

##### rd125KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

rd125Grp1, repeated 1 ... variable times:

##### rd125KeyGrp1

##### businessUnitGrp

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

rd125Grp2, repeated 1 ... variable times:

##### rd125KeyGrp2

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





#### 4.2.5 RD130 Trade Enrichment Rule Maintenance

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

#### XML Report Structure

#### M/O Text Report Heading

##### rd130

##### rptHdr

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

rd130Grp, repeated 0 ... variable times:

##### rd130KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

rd130Grp1, repeated 1 ... variable times:

##### rd130KeyGrp1

##### businessUnitGrp

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

rd130Grp2, repeated 1 ... variable times:

##### rd130KeyGrp2

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

rd130Rec, repeated 1 ... variable times:

updCod	m	UpdCod
updDat	m	Upd Date
updTim	m	Upd Time

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

**Text Report Structure**

Participant	Participant Long Name	BU	BU Long Name	BU Identifier	Rule ID
-----					
XXXXX	XX	XXXXXXXX	XX	999999	99999

UpdCod	Upd Date	Upd Time	SecuAdmin	PrvUpdDat	Field Name	Previous value
						New value
-----						
XXXXXX	31-12-09	23:59:59	XXXXXXXXXX	31-12-09	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX						
-----						
totBUUpdCodAdd	99,999					
-----						
totBUUpdCodChg	99,999					
-----						
totBUUpdCodDel	99,999					
-----						
totParticipantUpdCodAdd	99,999					
-----						
totParticipantUpdCodChg	99,999					
-----						
totParticipantUpdCodDel	99,999					

#### 4.2.6 RD135 Trade Enrichment Rule Status

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

#### XML Report Structure

#### M/O Text Report Heading

##### rd135

##### rptHdr

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

rd135Grp, repeated 0 ... variable times:

##### rd135KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

rd135Grp1, repeated 1 ... variable times:

##### rd135KeyGrp1

##### businessUnitGrp

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

rd135Grp2, repeated 1 ... variable times:

##### rd135KeyGrp2

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

rd135Rec, repeated 1 ... variable times:

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

- 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
- 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	O TakeUpMbr	Coop Part.	Ext.Memb.	
Beneficiary									
X	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXX	XXXXXXXXXX	XXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	X	XXXXX	XXXX	XXXXXX

-----

Total Defined Rules 99999

#### 4.2.7 RD140 Pre-trade Limits Maintenance - Trading Participant

**Description** This report provides an overview of all changes made to pre-trade limits defined by the trading participant during the business day. Pre-trade limits are functional limits on the number of open orders and quote sides stored in the orderbook.

This report is available only for derivative markets.

**Frequency** Daily.

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

#### XML Report Structure

#### M/O Text Report Heading

##### rd140

##### rptHdr

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

rd140Grp, repeated 0 ... variable times:

##### rd140KeyGrp

participant	m	Participant
-------------	---	-------------

rd140Grp1, repeated 0 ... variable times:

##### rd140KeyGrp1

##### businessUnitGrp

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

rd140Rec1, repeated 0 ... 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
<u>rd140Grp2</u> , repeated 0 ... variable times:		
<u>rd140KeyGrp2</u>		
product	o	Product
<u>rd140Rec2</u>		
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
<u>rd140Grp3</u> , repeated 0 ... variable times:		
<u>rd140KeyGrp3</u>		
sessionId	m	Session ID
<u>rd140Rec3</u> , repeated 0 ... 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
<u>rd140Grp4</u> , repeated 0 ... variable times:		
<u>rd140KeyGrp4</u>		
product	o	Product
<u>rd140Rec4</u>		
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

---

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- totParticipantUpdCodAdd           o    Total Participant Add
- totParticipantUpdCodChg       o    Total Participant Change
- totParticipantUpdCodDel       o    Total Participant Delete

**Text Report Structure**

Participant

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

UpdCod Upd Date Upd Time SecuAdmin PrvUpdDat FieldName Previous value  
New value  
-----  
XXXXXX 31-12-09 23:59:59 XXXXXXXXXXXX 31-12-09 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  
XX

Product UpdCod Upd Date Upd Time SecuAdmin PrvUpdDat FieldName Previous value  
New value  
-----  
XXXXXXXXXXXXXXXX XXXXX 31-12-09 23:59:59 XXXXXXXXXXXX 31-12-09 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  
XX

Session ID  
-----  
999999999

UpdCod Upd Date Upd Time SecuAdmin PrvUpdDat FieldName Previous value  
New value  
-----  
XXXXXX 31-12-09 23:59:59 XXXXXXXXXXXX 31-12-09 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  
XX

Product UpdCod Upd Date Upd Time SecuAdmin PrvUpdDat FieldName Previous value  
New value  
-----  
XXXXXXXXXXXXXXXX XXXXX 31-12-09 23:59:59 XXXXXXXXXXXX 31-12-09 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  
XX

-----  
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



#### 4.2.8 RD145 Pre-trade Limits Status - Trading Participant

Description	This report lists the current status of all pre-trade limits defined by the trading participant per business unit and session. Pre-trade limits are functional limits on the number of open orders and quote sides stored in the orderbook.  This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### rd145

##### rptHdr

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

rd145Grp, repeated 0 ... variable times:

##### rd145KeyGrp

participant	m	Participant
-------------	---	-------------

rd145Grp1, repeated 1 ... variable times:

##### rd145KeyGrp1

businessUnit	m	Business Unit
--------------	---	---------------

##### rd145Rec1

maxNoBookOrdersPerFutureBu	o	All Futures (BU)
maxNoBookOrdersPerOptionBu	o	All Options (BU)

rd145Grp2, repeated 0 ... variable times:

##### rd145KeyGrp2

product	o	Product
---------	---	---------

##### rd145Rec2

maxNoBookOrdersBu	o	Product Specific (BU)
-------------------	---	-----------------------

rd145Grp3, repeated 0 ... variable times:

##### rd145KeyGrp3

sessionId	o	Session ID
-----------	---	------------

##### rd145Rec3

- maxNoBookOrdersPerFutureSes      o      All Futures (Session)
- maxNoBookOrdersPerOptionSes      o      All Options (Session)
- rd145Grp4, repeated 0 ... variable times:
  - rd145KeyGrp4
    - product                              o      Product
  - rd145Rec4
    - maxNoBookOrdersSes              o      Product Specific (Session)

**Text Report Structure**

Participant

-----  
XXXXX

Business Unit All Futures (BU) All Options (BU)

-----  
XXXXXXXX              999999              999999

Product    Product Specific (BU)

-----  
XXXXXXXXXXXX              999999

Session ID All Futures (Session) All Options (Session)

-----  
9999999999              999999              999999

Product    Product Specific (Session)

-----  
XXXXXXXXXXXX              999999

#### 4.2.9 RD155 Pre-trade Limits Status - Clearing Participant

**Description** For each clearing participant, this report lists the pre-trade limits defined by their trading participants in existing clearing relationships. Pre-trade limits are functional limits on the number of open orders and quote sides stored in the orderbook.

This report is available only for derivative markets.

**Frequency** Daily.

**Availability** This report is available for clearing members only.

#### XML Report Structure

#### M/O Text Report Heading

##### rd155

##### rptHdr

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

rd155Grp, repeated 0 ... variable times:

##### rd155KeyGrp

clearingParticipant	m	Participant
---------------------	---	-------------

rd155Grp1, repeated 1 ... variable times:

##### rd155KeyGrp1

tradingParticipant	m	TrdPart
tradPartLngName	m	Trading Participant Name

##### rd155Rec1

maxNoBookOrdersPerFutureBu	o	All Futures (BU)
maxNoBookOrdersPerOptionBu	o	All Options (BU)

rd155Grp2, repeated 0 ... variable times:

##### rd155KeyGrp2

product	o	Product
---------	---	---------

##### rd155Rec2

maxNoBookOrdersBu	o	Product Specific (BU)
-------------------	---	-----------------------

---

**Text Report Structure**

Participant

-----  
XXXXX

TrdPart	Trading Participant Name	All Futures (BU)	All Options (BU)
-----	-----	-----	-----
XXXXX	XX	999999	999999

Product	Product Specific (BU)
-----	-----
XXXXXXXXXXXXX	999999

---

## 4.3 TA Trading Maintenance

### 4.3.1 TA113 Complex and Flexible Instrument Definition

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

#### XML Report Structure

#### M/O Text Report Heading

#### ta113

##### rptHdr

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

ta113Grp, repeated 0 ... variable times:

##### ta113KeyGrp

##### instrumentTypGrp

product	m	Product
instrumentType	m	InstType

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

**Text Report Structure**

Product InstType SubType

-----  
XXXXXXXXXXXX XXXXXXXX XXXXXXXX

Instrument ID Instrument Mnemonic Legs

-----  
999999999999999999999999 XX 99

Leg ID Leg Mnemonic B/S Ratio

-----  
999999999999999999999999 XX XXXX 999

Und Prod Und Leg ID Und Leg Mnemonic B/S Ratio undLegPrice

-----  
XXXXXXXXXXXX 999999999999999999999999 XX XXXX 999 +9999.99999

FlxContract SynP

-----  
XXXX XXXXXXXXXXXXXXX 31-12-09 99999.9999 9 X XXXXXXXXXXXXXXXXXXXXXXX XXXX

---

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### 4.3.2 TA114 Variance Futures Parameter

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

#### XML Report Structure

#### M/O Text Report Heading

#### ta114

##### rptHdr

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

ta114Grp, repeated 0 ... variable times:

##### ta114KeyGrp

product	m	Product
nextTradDat	m	Next Trading Date

prodHistoryGrp, repeated 1 ... variable times:

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

InstGrpRec, repeated 0 ... variable times:

##### instKeyGrp

instrumentId	m	Instrument ID
--------------	---	---------------



instrumentMnemonic	o	Instrument Mnemonic
expDat	m	Expiration Date
<u>instHistoryGrp</u> , repeated 1 ... variable times:		
instTradDat	m	Inst Date
clearingPriceOffset	m	Price Offset
totalNoTradingDays	m	Tday
elapsedNoTradingDays	m	Eday
standardVar	m	Standard Var
standardVol	m	Std Vol
realisedVar	m	Realised Var
realisedVol	m	Rea Vol
underlyingPrice	m	UndPrc
expRat	m	expRat
discFactor	m	DiscFactor
armvm	m	ARMVM
settlementVol	m	Sett Vol
settlementPrc	m	Settlement Prc
instManual	m	IM

**Text Report Structure**

```

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

Prod Date Default Offset VegaUn  Ann UndClsPrc  OvnRat  PM
-----
31-12-09  999999.999999 999999999 999 9,999.99999+ +99.9999 X

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

Inst Date Price Offset Tday Eday Standard Var  Std Vol Realised Var  Rea Vol  UndPrc  expRat  DiscFactor  ARMVM
Sett Vol Settlement Prc IM
-----
31-12-09  999999.999999 9999 9999 999999.999999  999.99 999999.999999  999.99 9999.99999+ +99.9999 9.999999999 +999999.999999
          999.99  999999.9999 X
  
```

### 4.3.3 TA115 Total Return Futures Parameters

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

#### XML Report Structure

#### M/O Text Report Heading

##### ta115

##### rptHdr

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

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

##### ta115KeyGrp

product	m	Product
nextBusDate	m	Next Business Date

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

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



#### 4.3.4 TA116 Decay Split Table

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

This report is available only for derivative markets.

**Frequency** Daily.

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

**CRE Area** Public.

#### XML Report Structure

#### M/O Text Report Heading

##### ta116

##### rptHdr

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

ta116Grp, repeated 0 ... variable times:

##### ta116KeyGrp

product	m	Product
decaySplit	m	DecaySplit
targetProduct	m	Target Product

ta116Grp1, repeated 1 ... variable times:

##### ta116KeyGrp1

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

ta116GrpRec, repeated 1 ... variable times:



## 4.4 TC Order and Quote Maintenance

### 4.4.1 TC230 Cross and Quote Requests

Description	For each market participant and for each exchange, this report lists all Cross Trade Announcement and Request For Quote requests entered during the day. Reports are grouped per Business Unit, Trader and Request Type and sorted per Product, Instrument Type, Instrument ID and Request Time. This report is available only for cash markets.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### tc230

##### rptHdr

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

tc230Grp, repeated 0 ... variable times:

##### tc230KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tc230Grp1, repeated 1 ... variable times:

##### tc230KeyGrp1

##### businessUnitGrp

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

tc230Grp2, repeated 1 ... variable times:

##### tc230KeyGrp2

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

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	XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999	XXXXXX XXX

  

Product	InstType	Instrument Id	Instrument Mnemonic	Time	B/S	Quantity
XXXXXXXXXXXX	XXXXXXXX	999999999999999999999999	XXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXX	999999999

#### 4.4.2 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.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### tc540

##### rptHdr

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

tc540Grp, repeated 0 ... variable times:

##### tc540KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tc540Grp1, repeated 1 ... variable times:

##### tc540KeyGrp1

##### businessUnitGrp

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

tc540Grp2, repeated 1 ... variable times:

##### tc540KeyGrp2

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

tc540Grp3, repeated 1 ... variable times:

##### tc540KeyGrp3



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
currTypCod	m	Curr

tc540Rec, repeated 1 ... variable times:

time18	m	Time
exchangeOrderId	o	Order ID
versionNo	o	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
regOrderEvent	o	RegOrderEvent
activity	m	Act
reason	m	Reas
buyCod	o	B
ordrTyp	o	Typ
ordrQty	o	Size
initDispQty	o	InitialDisplayQty
randLowQty	o	RandomLowQty
randHighQty	o	RandomHighQty
limOrdrPrc	o	LimPric
stopPrice	o	TrgPrc
trailStopAbsPrice	o	TrailingStopAbsPrice
trailStopPricePct	o	TrailingStopPricePct
execQty	o	ExecQty
execPrc	o	ExecPrc
volDiscPrc	o	VDO Prc
bestExecution	o	Best Execution
matchType	o	Match Type
matchStep	o	StepID
dealItem	o	Item
ordrPrtFilCod	o	P/F

triggered	o	Trg
inactivated	o	I
pendingDeletion	o	D
persistent	o	P
tradingRestriction	o	Res
entryDate	o	Entry Date
entryTime	o	Entry Time
priorityDate	o	Priority Date
priorityTime	o	Priority Time
timeValidity	o	Exp
expiryDate	o	Expiry Date
userOrdrNum	o	UsrOrdrNmbr
freeText2	o	Text 2
text	o	Text
businessUnit	o	BU Obo
enteringUser	o	Trader Obo
clientRef	o	ClientRef
tradingCapacity	m	TC
tradeEnrichmentRuleId	o	RuleId
fixClOrdId	o	FixClOrdId
MatchInstCrossId	o	SMP-ID



#### 4.4.3 TC550 Open Order Detail

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

#### XML Report Structure

#### M/O Text Report Heading

##### tc550

##### rptHdr

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

tc550Grp, repeated 0 ... variable times:

##### tc550KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tc550Grp1, repeated 1 ... variable times:

##### tc550KeyGrp1

##### businessUnitGrp

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

tc550Grp2, repeated 1 ... variable times:

##### tc550KeyGrp2

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

tc550Grp3, repeated 1 ... variable times:

tc550KeyGrp3instrumentGrp

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	Currency

tc550Rec, repeated 1 ... variable times:

exchangeOrderId	m	Order ID
versionNo	m	Version No
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
buyCod	m	B
ordrTyp	m	Typ
ordrQty	m	Size
initDispQty	o	InitialDisplayQty
randLowQty	o	RandomLowQty
randHighQty	o	RandomHighQty
limOrdrPrc	o	LimPrc
stopPrice	o	TrgPrc
trailStopAbsPrice	o	TrailingStopAbsPrice
trailStopPricePct	o	TrailingStopPricePct
execQty	o	ExecQty
volDiscPrc	o	VDO Prc
bestExecution	o	Best Execution
triggered	o	Trg
persistent	o	P
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
userOrdrNum	o	UsrOrdrNmbr
freeText2	o	Text 2
text	o	Text
tradingCapacity	m	TC
clientRef	o	ClientRef
sessionId	m	Session
fixClOrdId	o	FixClOrdId
MatchInstCrossId	o	SMP-ID
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	XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999	XXXXXX

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

Order ID	Version No	Client Identifier	Invest Identifier	Invest Qualifier	Exec Identifier	Exec Qualifier
-----	-----	-----	-----	-----	-----	-----
	LiqProvActivity B	Typ	Size	InitialDisplayQty	RandomLowQty	RandomHighQty
	TrailingStopAbsPrice	TrailingStopPricePct	ExecQty	VDO	Proc	Best Execution
	Entry Time	Priority	Date	Priority	Time	Exp
	TC	ClientRef	Session	FixClOrdId		SMP-ID
XXXXXXXXXXXX	999999999	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXX
	X	XXXX XXX	999,999	999,999	999,999	999,999 9999.99999+ 9999.99999+
		9999.99999+	9999.99	999999	9999.99999+	XXXXX XXX X XXX 31-12-09
	XXXXXXXXXXXXXXXXXXXX	31-12-09	XXXXXXXXXXXXXXXXXXXX	XXX	31-12-09	XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXX XXXXXXXXXXXXXXX
	XX	XXXXXXXXXXXXXXXXXXXX	999999999	XXXXXXXXXXXXXXXXXXXX	999999999	

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

#### 4.4.4 TC810 T7 Daily Trade Confirmation

Description	This report contains an inventory of all trades matched by 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 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 only for cash markets.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### tc810

##### rptHdr

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

tc810Grp, repeated 0 ... variable times:

##### tc810KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tc810Grp1, repeated 1 ... variable times:

##### tc810KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
membClgIdCod	m	Clearing Member
membCcpClgIdCod	o	CCP Clearing Member
settlAcct	m	StlIdAct
settlLocat	m	StlIdLoc
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

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

tc810Rec, repeated 1 ... variable times:

time18 m Time

tradeType m Type

matchEvent m Event

matchStep m Step

matchDeal m Deal

parentDeal o Parent Deal

dealItem m Item

tradeNumber o TradeNo

exchangeOrderId m Orderno

versionNo m Version No

acctTypGrp m Account

sideLiquidityInd o Side Liquidity Indicator

buyCod m B

ordrPrtFilCod m P/F

execQty m ExecQty

execPrc m Prc

volDiscPrc o VDO Prc

ordrTyp m Typ

limOrdrPrc o LimPrc

timeValidity m Exp

tradingRestriction o Res

exchRat o Exchange Rate

settlAmnt o StlAmnt



settlDat	m	StlDat
ctpyStlIdLoc	o	CtpyStlLoc
ctrPtyId	m	Ctpy
ctpyStlIdAct	o	CtpyAct
dwzNo	o	(XML only)
userOrdrNum	o	UsrOrdrNmbr
freeText2	o	Text 2
text	o	Text
tvtic	m	TradingVenueTransactionIdentification- Code
businessUnit	o	BU Obo
enteringUser	o	Trader Obo
kindOfDepo	o	(XML only)
sumPartTotBuyOrdr	m	Trader Total Instruments Bought:
sumPartTotSellOrdr	m	Trader Total Instruments Sold:
sumMembTotBuyOrdr	m	Member Total Instruments Bought per BU:
sumMembTotSellOrdr	m	Member Total Instruments Sold per BU:

---

**Text Report Structure**

Participant Participant Long Name  
-----  
XXXXX XXX

BU BU Long Name BU Identifier Clearing Member CCP Clearing Member  
StIdAct StIdLoc StlCurr  
-----  
XXX 999999 XXXXX XXXXX  
XXX XXXX XXX

Trader  
-----  
XXXXXX

Product  
-----  
XXXXXXXXXXXX

Product InstType Instrument Id Instrument Mnemonic isinCod wknNo  
Instrument Name  
-----  
XXXXXXXXXXXX XXXXXXX 999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXX XXXXXXX  
XX

Time Type Event Step Deal Parent Deal Item TradeNo OrdNo Version No Account  
Side Liquidity Indicator B P/F ExecQty Prc VDO Prc Typ LimPrc Exp Res Exchange Rate  
StlAmt StlDat CtpyStlLoc Ctpy CtpyAct UsrOrdNbr Text 2  
Text TradingVenueTransactionIdentificationCode BU Obo Trader Obo  
-----  
XXXXXXXXXXXXXXXXXXXX XXXX 9999999999 9999999999 9999999999 9999999999 9999999999 XXXXXXXXXXXXXXXXXXXXXXX 99999999 XXX  
XXXXXXXXXXXXXXXXXXXX XXXX X 999999 9999.9999+ 9999.9999+ XXX 9999.9999+ XXX XXX 9999999.999999999  
9999999999.99 31-12-09 XXX XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXX  
XX XXXXXXX XXXXXXX

-----  
Trader Total Instruments Bought: 999,999,999  
-----  
Trader Total Instruments Sold: 999,999,999  
-----  
Member Total Instruments Bought per BU: 999,999,999  
-----  
Member Total Instruments Sold per BU: 999,999,999

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

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

#### XML Report Structure

#### M/O Text Report Heading

##### tc812

##### rptHdr

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

tc812Grp, repeated 0 ... variable times:

##### tc812KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tc812Grp1, repeated 1 ... variable times:

##### tc812KeyGrp1

##### businessUnitGrp

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

tc812Grp2, repeated 1 ... variable times:

##### tc812KeyGrp2

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

tc812Grp3, repeated 1 ... variable times:

tc812KeyGrp3

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

tc812Grp4, repeated 1 ... variable times:tc812KeyGrp4instrumentGrp

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

tc812Rec, 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	m	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   XX

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

Trader  
-----  
XXXXXX

Product  
-----  
XXXXXXXXXXXX

Product	InstType	Instrument Id	Instrument Mnemonic	isinCod	wknNo
XXXXXXXXXXXX	XXXXXXXX	99999999999999999999	XX	XXXXXXXXXXXX	XXXXXXXX

Time	Type	Order ID	Version No	SMP-ID	B	Smp Deleted	Qty Deleted	Qty	Trade Prc	Typ	LimPrc	Exp
	Res	ClMbr	Customer	UsrOrdNnbr	Text	TC						
XXXXXXXXXXXXXXXXXXXX	XXXX	XXXXXXXXXXXXXXXXXXXX	99999999	9999999999	XXXX		999999	999999	9999.99999+	XXX	9999.99999+	XXX
	XXX	XXXX	XXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX	XX						

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

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

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#### 4.4.6 TC910 T7 Daily Match Step Activity

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

#### XML Report Structure

#### M/O Text Report Heading

##### tc910

##### rptHdr

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

tc910Grp, repeated 0 ... variable times:

##### tc910KeyGrp

##### 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

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

**Text Report Structure**

Product	InstType	Instrument Id	Instrument Mnemonic	isinCod	wknNo					
		Instrument Name								
XXXXXXXXXXXX	XXXXXXXX	99999999999999999999	XX	XXXXXXXXXXXX	XXXXXXXX					
		XX								
MatchStep	Time	Type	Aggressor	Nb Buy	Nb Sell	Quantity	Trade Price	AccumQty	Higher Price	Lower Price
9999999999	XXXXXXXXXXXXXXXXXXXX	XXXX	XXXX	9999999999	9999999999	999999	9999.99999+	999999	9999.99999+	9999.99999+

## 4.5 TD Trading Volumes And Performance

### 4.5.1 TD930 Daily Trade Statistics

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

#### XML Report Structure

#### M/O Text Report Heading

##### td930

##### rptHdr

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

td930Grp, repeated 0 ... variable times:

##### td930KeyGrp

product	m	Product
isinCod	m	isin

##### td930Rec

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





#### 4.5.2 TD940 Daily Regular Market Making Quote Request Performance

**Description** This report describes the on-request market making quality for the Regular Market Making (RMM) program of a member by comparing the number of quote requests of the day to the number of quote request violations of the member.

This report is available only for derivative markets.

**Frequency** Daily.

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

#### XML Report Structure

#### M/O Text Report Heading

##### td940

##### rptHd

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

td940Grp, repeated 0 ... variable times:

##### td940KeyGrp

membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	

td940Rec, repeated 1 ... variable times:

product	o	PRODUCT
dCutLim	o	DAY CUT LIMIT
quoReqTot	o	QUOTE REQUESTS TOTAL
goodQuoReqResp	o	GOOD QUOTE REQ RESPONSES
quoReqViol	o	QUOTE REQ VIOLATIONS
shtQuoPct	o	PERCENT SHORT QUOTES
valQuoReqViol	o	VALID QUO REQ VIOLATION
valQuoReqTot	o	VALID QUO REQ TOTAL
valGoodQuoReqResp	o	VALID GOOD QUOTE REQ RESPONSES
violPct	o	VIOLATION PERCENT

**Text Report Structure**

EXCHANGE MEMBER: MEMBER LONG NAME

PRODUCT	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
XXXX	9999999999	9999999999	9999999999	9999999999	999.99	9999999999	9999999999	9999999999	999.99

### 4.5.3 TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance

Description	This report describes the on-request liquidity provisioning quality for the Basis Building Block (BBB) Liquidity Provisioning of a member by comparing the number of quote requests of the day to the number of quote request violations of the member.  This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### td941

##### rptHd

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

##### td941Grp, repeated 0 ... variable times:

##### td941KeyGrp

membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	

##### td941Rec, repeated 1 ... variable times:

product	o	PRODUCT
dCutLim	o	DAY CUT LIMIT
quoReqTot	o	QUOTE REQUESTS TOTAL
goodQuoReqResp	o	GOOD QUOTE REQ RESPONSES
quoReqViol	o	QUOTE REQ VIOLATIONS
shtQuoPct	o	PERCENT SHORT QUOTES
valQuoReqViol	o	VALID QUO REQ VIOLATION
valQuoReqTot	o	VALID QUO REQ TOTAL
valGoodQuoReqResp	o	VALID GOOD QUOTE REQ RESPONSES
violPct	o	VIOLATION PERCENT

**Text Report Structure**

EXCHANGE MEMBER: MEMBER LONG NAME

PRODUCT	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
XXXX	9999999999	9999999999	9999999999	9999999999	999.99	9999999999	9999999999	9999999999	999.99

#### 4.5.4 TD942 Daily Advanced Market Making Quote Request Performance

**Description** This report describes the on-request market making quality for the Advanced Market Making (AMM) program of a member by comparing the number of quote requests of the day to the number of quote request violations of the member.

This report is available only for derivative markets.

**Frequency** Daily.

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

#### XML Report Structure

#### M/O Text Report Heading

##### td942

##### rptHd

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

td942Grp, repeated 0 ... variable times:

##### td942KeyGrp

membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	

td942Grp1, repeated 1 ... variable times:

##### td942KeyGrp1

packCod	m	PACKAGE
---------	---	---------

td942Rec, repeated 1 ... variable times:

product	o	PRODUCT
dCutLim	o	DAY CUT LIMIT
quoReqTot	o	QUOTE REQUESTS TOTAL
goodQuoReqResp	o	GOOD QUOTE REQ RESPONSES
quoReqViol	o	QUOTE REQ VIOLATIONS
shtQuoPct	o	PERCENT SHORT QUOTES
valQuoReqViol	o	VALID QUO REQ VIOLATION
valQuoReqTot	o	VALID QUO REQ TOTAL
valGoodQuoReqResp	o	VALID GOOD QUOTE REQ RESPONSES
violPct	o	VIOLATION PERCENT

**Text Report Structure**

EXCHANGE MEMBER: MEMBER LONG NAME

PACKAGE: XXXXX

PRODUCT	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
XXXX	9999999999	9999999999	9999999999	9999999999	999.99	9999999999	9999999999	9999999999	999.99

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

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

#### XML Report Structure

#### M/O Text Report Heading

td943

rptHd

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

td943Grp, repeated 0 ... variable times:

td943KeyGrp

membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	

td943Rec, repeated 0 ... variable times:

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

#### Text Report Structure

EXCHANGE MEMBER: MEMBER LONG NAME  
PACKAGE: XXXXX

```

      TIME      PRODUCT      INSTRUMENT MNEMONIC      FULFILLED
-----
XX:XX:XXXXXXXXXX XXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX

```



#### 4.5.6 TD944 Daily Advanced Market Making Strategy Quote Request Performance

Description	This report describes the on-request strategy market making quality for the Advanced Market Making (AMM) program of a member by comparing the number of strategy quote requests of the day to the number of quote request violations of the member.  This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### td944

##### rptHd

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

td944Grp, repeated 0 ... variable times:

##### td944KeyGrp

membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	

td944Grp1, repeated 0 ... variable times:

##### td944KeyGrp1

packCod	m	PACKAGE
---------	---	---------

td944Rec, repeated 1 ... variable times:

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

#### Text Report Structure

EXCHANGE MEMBER: MEMBER LONG NAME

PACKAGE: XXXXX

```

      TIME      PRODUCT      INSTRUMENT MNEMONIC      FULFILLED
-----
XX:XX:XXXXXXXXXX XXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX

```

#### 4.5.7 TD945 MTD - Regular Market Making Quote Request Performance

**Description** This report contains information on the on-request market maker performance in products for which the member is registered in the Regular Market Making (RMM) program. The reporting period starts on the first business day of the current month. This report indicates whether the market maker is on target to comply with his obligations.

This report is available only for derivative markets.

**Frequency** Daily.

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

#### XML Report Structure

#### M/O Text Report Heading

##### td945

##### rptHd

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

td945Grp, repeated 0 ... variable times:

##### td945KeyGrp

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

td945Rec, repeated 1 ... variable times:

product	o	PRODUCT
quoReqTot	o	QUOTE REQUESTS TOTAL
mtdCutLim	o	MTD CUT LIMIT
goodQuoReqResp	o	GOOD QUOTE REQ RESPONSES
quoReqViol	o	QUOTE REQ VIOLATIONS
shtQuoPct	o	PERCENT SHORT QUOTES
valQuoReqViol	o	VALID QUOTE REQ VIOLATIONS
valQuoReqTot	o	VALID QUOTE REQ TOTAL
valGoodQuoReqResp	o	VALID GOOD QUOTE REQ RESPONSES
violPct	o	VIOLATION PERCENT

**Text Report Structure**

EXCHANGE MEMBER: MEMBER LONG NAME  
REPORTING PERIOD: 2009-12-31 to 2009-12-31

PRODUCT	QUOTE REQUESTS TOTAL	MTD 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
XXXX	99999	99999999999	99999999999	99999999999	999.99	99999999999	99999999999	99999999999	999.99

#### 4.5.8 TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance

Description	This report contains information on the on-request liquidity provider performance in the products for which the member is registered in the Basis Building Block (BBB) liquidity provisioning. The reporting period starts on the first business day of the current month. This report indicates whether the market maker is on target to comply with his obligations.  This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### td946

##### rptHd

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

##### td946Grp, repeated 0 ... variable times:

##### td946KeyGrp

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

##### td946Rec, repeated 1 ... variable times:

product	o	PRODUCT
quoReqTot	o	QUOTE REQUESTS TOTAL
mtdCutLim	o	VIOLATION PERCENT
goodQuoReqResp	o	GOOD QUOTE REQ RESPONSES
quoReqViol	o	QUOTE REQ VIOLATIONS
shtQuoPct	o	PERCENT SHORT QUOTES
valQuoReqViol	o	VIOLATION PERCENT
valQuoReqTot	o	VIOLATION PERCENT
valGoodQuoReqResp	o	VIOLATION PERCENT
violPct	o	VIOLATION PERCENT

**Text Report Structure**

EXCHANGE MEMBER: MEMBER LONG NAME  
REPORTING PERIOD: 2009-12-31 to 2009-12-31

PRODUCT	QUOTE REQUESTS TOTAL	MTD CUT LIMIT	GOOD QUOTE REQ RESPONSES	QUOTE REQ QUOTE REQ VIOLATIONS	PERCENT SHORT QUOTES	VALID QUOTE REQ VIOLATIONS	VALID QUOTE REQ TOTAL	VALID GOOD QUOTE REQ RESPONSES	VIOLATION PERCENT
XXXX	99999	99999999999	99999999999	99999999999	999.99	99999999999	99999999999	99999999999	999.99

#### 4.5.9 TD947 MTD - Advanced Market Making Quote Request Performance

**Description** This report contains information on the on-request market maker performance in products for which the member is registered in the Advanced Market Making (AMM) program. The reporting period starts on the first business day of the current month. This report indicates whether the market maker is on target to comply with his obligations.

This report is available only for derivative markets.

**Frequency** Daily.

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

#### XML Report Structure

#### M/O Text Report Heading

##### td947

##### rptHd

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

td947Grp, repeated 0 ... variable times:

##### td947KeyGrp

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

td947Grp1, repeated 1 ... variable times:

##### td947KeyGrp

packCod	m	PACKAGE
---------	---	---------

td947Rec, repeated 1 ... variable times:

product	o	PRODUCT
quoReqTot	o	QUOTE REQUESTS TOTAL
mtdCutLim	o	VIOLATION PERCENT
goodQuoReqResp	o	GOOD QUOTE REQ RESPONSES
quoReqViol	o	QUOTE REQ VIOLATIONS
shtQuoPct	o	PERCENT SHORT QUOTES
valQuoReqViol	o	VIOLATION PERCENT
valQuoReqTot	o	VIOLATION PERCENT
valGoodQuoReqResp	o	VIOLATION PERCENT
violPct	o	VIOLATION PERCENT

**Text Report Structure**

EXCHANGE MEMBER: MEMBER LONG NAME  
REPORTING PERIOD: 2009-12-31 to 2009-12-31

PACKAGE: XXXXX

PRODUCT	QUOTE REQUESTS TOTAL	MTD 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
XXXX	99999	99999999999	99999999999	99999999999	999.99	99999999999	99999999999	99999999999	999.99

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

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

#### XML Report Structure

#### M/O Text Report Heading

##### td948

##### rptHd

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

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

##### td948KeyGrp

membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	
repPerFromDat	o	REPORTINF 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

#### 4.5.11 TD949 MTD - Advanced Market Making Strategy Quote Request Performance

Description	This report contains information on the on-request strategy market maker performance in products for which the member is registered in the Advanced Market Making (AMM) program. The reporting period starts on the first business day of the current month. This report indicates whether the market maker is on target to comply with his obligations.  This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### td949

##### rptHd

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

##### td949Grp, repeated 0 ... variable times:

##### td949KeyGrp

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

##### td949Grp1, repeated 0 ... variable times:

##### td949KeyGrp1

packCod	m	PACKAGE
---------	---	---------

##### td949Grp2, repeated 1 ... variable times:

##### td949KeyGrp2

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

##### td949Rec, 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

PACKAGE: XXXXX

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

```

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#### 4.5.12 TD954 Stressed Market Conditions

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

#### XML Report Structure

#### M/O Text Report Heading

##### td954

##### rptHdr

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

##### td954Grp, repeated 0 ... variable times:

##### td954KeyGrp

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

##### td954Grp1, repeated 1 ... variable times:

##### td954KeyGrp1

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

##### td954Rec, repeated 1 ... variable times:

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

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

**Text Report Structure**

```

EXCHANGE MEMBER                CLEARING MEMBER
-----
  XXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
        XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
        XXXX

PRODUCT  EXPIRATIONS TO BE QUOTED STRIKES TO BE QUOTED SMC COVERAGE REQUIREMENT SMC MTD Fulfilled
-----
XXXXXXXXXXXXX          99999          99999          99999          XXX

Day      SMC Time  Accumulated SMC Time SMC Requirement SMC Covered Time SMC per day fulfilled
-----
31-12-09 23:59:59.99  23:59:59.99      23:59:59.99    23:59:59.99          9
-----
TOTALS          23:59:59.99      23:59:59.99    23:59:59.99    23:59:59.99    99
-----
MTD REQUIREMENT 23:59:59.99      23:59:59.99
-----
FULFILLED      XXX              XXX
  
```

#### 4.5.13 TD955 Building Block Liquidity Provider Measurement

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

#### XML Report Structure

#### M/O Text Report Heading

##### td955

##### rptHd

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

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

##### td955KeyGrp

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

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

##### td955KeyGrp1

packCod	m	PACKAGE
nbrToBeQuot	o	NUMBER OF OPTIONS TO BE QUOTED
mthPackReq	o	MONTHLY PACKAGE REQUIREMENT

##### td955Grp2, repeated 1 ... variable times:

##### td955KeyGrp2

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

##### td955Rec, 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
mtdNoProdsFulfilPack	o	pckFulf
violPct	o	strtViol%
sumProdTim	o	TOTALS
sumAccumTim	o	
sumReqTim	o	
sumCovTim	o	
totQuoReqViolPct	o	
sumSpreadCovTim	o	
sumSizeCovTim	o	
mtdNoProdsFulfilPack	o	
sumViolPct	o	
mthReqCovTim	o	MONTHLY REQUIREMENT
mthReqQuoReqViolP	o	
sumReqTimSprd	o	
sumReqTimSize	o	
mthPackReq	o	
mnthlyReq	o	
fulfCovTimInd	o	FULFILLED
fulfQuoReqViolPct	o	
fulfSpreadCovInd	o	
fulfSizeCovInd	o	
fulfPackInd	o	
fulfStrategyQrInd	o	

**Text Report Structure**

```
EXCHANGE MEMBER                          CLEARING MEMBER
-----
    XXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  XXXX
           XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
```

PACKAGE NUMBER OF OPTIONS TO BE QUOTED MONTHLY PACKAGE REQUIREMENT

```
-----
XXXXXXXX          99999          99999
```

PRODUCT EXPIRATIONS TO BE QUOTED STRIKES TO BE QUOTED COVERAGE REQUIREMENT

```
-----
XXXXXXXXXXXXX          99999          99999          99999
```

DAY	prodTime	accumulTime	requirement	basicCoverage	qrViol%	sprdCovrdTime	sizeCovrdTime	pckgFulf	strtViol%
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	9999.99
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	9999.99
MONTHLY			>=	<=	>=	>=	>=	<=	
REQUIREMENT:			XXX23:59:59.99	9999.99	XXX23:59:59.99	XXX23:59:59.99	99999	9999.99	
FULFILLED:			XXX	XXX	XXX	XXX	XXX	XXX	



#### 4.5.14 TD956 Basis Building Block Liquidity Provider

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

#### XML Report Structure

#### M/O Text Report Heading

##### td956

##### rptHd

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

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

##### td956KeyGrp

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

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

##### td956KeyGrp1

product	m	PRODUCT
covReq	o	COVERAGE REQUIREMENT
expToBeQuot	o	EXPIRATIONS TO BE QUOTED
nbrExrPrcToBeQuot	o	STRIKES TO BE QUOTED
nbrTolViolDays	o	TOLERATED DAYS WITH VIOLATIONS
reqMthVol	o	REQUIRED MONTHLY VOLUME
sumProdTim	o	TOTALS
sumAccumTim	o	TOTALS
sumReqTim	o	TOTALS
sumCovTim	o	TOTALS
sumViol	o	TOTALS

sumProdVolM	o	TOTALS
totQuoReqViolPct	o	TOTALS
mothReqCovTim	o	MONTHLY REQUIREMENT
mothReqViol	o	MONTHLY REQUIREMENT
mothReqVol	o	MONTHLY REQUIREMENT
mothReqQuoReqViolP	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.

**Text Report Structure**

CLEARING MEMBER: MEMBER LONG NAME  
 EXCHANGE MEMBER: MEMBER LONG NAME

PRODUCT: XXXX

PROGRAM: XXXXX

COVERAGE REQUIREMENT: 999.99%      EXPIRATIONS TO BE QUOTED: 99999      STRIKES TO BE QUOTED: 99999  
 TOLERATED DAYS WITH VIOLATIONS:99999      REQUIRED MONTHLY VOLUME: 99999

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

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

FULFILLED:		XXX	XXX	XXX	XXX
------------	--	-----	-----	-----	-----

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

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

#### XML Report Structure

#### M/O Text Report Heading

##### td957

##### rptHd

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

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

##### td957KeyGrp

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

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

##### td957KeyGrp1

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

td957Grp2, repeated 1 ... variable times:

td957KeyGrp2

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

td957Rec, repeated 1 ... variable times:

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

**Text Report Structure**

CLEARING MEMBER: LONG MEMBER NAME  
EXCHANGE MEMBER: LONG MEMBER NAME

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

MONTHLY: >= >=  
PACKAGE REQUIREMENT: 99999 99999

FULFILLED: X X

PRODUCT: XXXX

COVERAGE REQUIREMENT: 999.99% EXPIRATIONS TO BE QUOTED: 99999 STRIKES TO BE QUOTED: 99999  
TOLERATED DAYS WITH VIOLATIONS:99999 REQUIRED MONTHLY VOLUME: 99999

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

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

FULFILLED: XXX XXX XXX XXX

#### 4.5.16 TD959 Designated Market Making Measurement

Description	This report contains daily designated market making measurement. This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

##### XML Report Structure

##### M/O Text Report Heading

##### td959

##### rptHd

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

##### td959Grp, repeated 0 ... variable times:

##### td959KeyGrp

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

##### td959Grp1, repeated 1 ... variable times:

##### td959KeyGrp1

packCod	m	PACKAGE
product	m	PRODUCT

##### td959Grp2, repeated 1 ... variable times:

##### td959KeyGrp2

packCod	m	PACKAGE
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
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>td959Rec</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.

---

**Text Report Structure**

CLEARING MEMBER: LONG MEMBER NAME  
EXCHANGE MEMBER: LONG MEMBER NAME

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

MONTHLY: >= >=  
PACKAGE REQUIREMENT: 99999 99999

FULFILLED: X X

PRODUCT: XXXX

COVERAGE REQUIREMENT: 999.99% EXPIRATIONS TO BE QUOTED: 99999 STRIKES TO BE QUOTED: 99999  
TOLERATED DAYS WITH VIOLATIONS:99999 REQUIRED MONTHLY VOLUME: 99999

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

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

FULFILLED: XXX XXX XXX XXX



#### 4.5.17 TD982 Special Report French Equity Options

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

#### XML Report Structure

#### M/O Text Report Heading

##### td982

##### rptHd

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

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

##### td982KeyGrp

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

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

##### td982KeyGrp1

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

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

factDat	o	DAY
prodTim	o	PROD.TIME
reqTim	o	REQUIREMENT
covTim	o	COVERED TIME
violInd	o	VIOLATION
covTimPercent	o	COVERED TIME (in %)



#### 4.5.18 TD983 Regulatory Market Making MTD

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

#### XML Report Structure

#### M/O Text Report Heading

#### td983

##### rptHdr

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

td983Grp, repeated 0 ... variable times:

##### td983KeyGrp

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

td983Grp1, repeated 1 ... variable times:

##### td983KeyGrp1

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

td983Rec, repeated 1 ... variable times:

factDat	o	Day
---------	---	-----

- |                           |   |                                 |
|---------------------------|---|---------------------------------|
| noRmmInstrumentsFulfilled | o | Number of Instruments Fulfilled |
| noRmmMtdDaysFulfilled     | o | MTD Days Fulfilled              |
| rmmMtdFulfilmentPct       | o | MTD Fulfilment (%)              |

**Text Report Structure**

Exchange Member

Clearing Member

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

RMM Fulfilment MTD

```
-----  
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXX  
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 99 99 99  
XXX
```

Product

-----

XXXXXXXXXXXX

```
Day Number of Instruments Fulfilled MTD Days Fulfilled MTD Fulfilment (%)  
-----  
31-12-09 99999 99 9999.99
```

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## 4.6 TE TES, Order and Quote Maintenance

### 4.6.1 TE535 Cross and Quote Requests

Description	<p>For each market participant and for each exchange, this report lists all Cross Trade Announcement and Request For Quote requests entered during the day. Reports are grouped per Business Unit, Trader and Request Type (CTA for Cross Trade Announcement or RFQ for Request for Quote) and sorted per Product, Instrument Type, Instrument ID and Request Time.</p> <p>Note that RFQ requests automatically generated by the Matching Engine are not listed on this report.</p> <p>This report is available only for derivative markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### te535

##### rptHdr

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

te535Grp, repeated 0 ... variable times:

##### te535KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

te535Grp1, repeated 1 ... variable times:

##### te535KeyGrp1

##### businessUnitGrp

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



## 4.6.2 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.
Frequency	Daily.
Availability	This report is available for all members.

### XML Report Structure

### M/O Text Report Heading

#### te540

##### rptHdr

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

te540Grp, repeated 0 ... variable times:

##### te540KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

te540Grp1, repeated 1 ... variable times:

##### te540KeyGrp1

##### businessUnitGrp

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

te540Grp2, repeated 1 ... variable times:

##### te540KeyGrp2

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

te540Grp3, repeated 1 ... variable times:

##### te540KeyGrp3

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

te540Rec, repeated 1 ... variable times:

time18	m	Time
exchangeOrderId	o	Order ID
alphaOrderNo	o	Order No
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
regOrderEvent	o	RegOrderEvent
activity	m	Act
reason	m	Reas
buyCod	o	B/S
ordrTyp	o	Typ
ordrQty	o	Size
limOrdrPrc	o	LimPrc
stopPrice	o	TrgPrc
execQty	o	ExecQty
execPrc	o	ExecPrc
triggered	o	Trg
inactivated	o	I
pendingDeletion	o	D
persistent	o	P
tradingRestriction	o	Res
entryDate	o	Entry Date
entryTime	o	Entry Time
priorityDate	o	Priority Date
priorityTime	o	Priority Time
timeValidity	o	Exp
expiryDate	o	Expiry Date



businessUnit	o	BU Obo
busUntLngName	o	BU Obo Long Name
enteringUser	o	Trader Obo
clientRef	o	ClientRef
tradingCapacity	o	TC
MatchInstCrossId	o	SMP-ID
Crossed	o	Crossed
tradeEnrichmentRuleId	o	Rule Id

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	



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### 4.6.3 TE545 Daily TES Maintenance

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

#### XML Report Structure

#### M/O Text Report Heading

##### te545

##### rptHdr

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

te545Grp, repeated 0 ... variable times:

##### te545KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

te545Grp1, repeated 1 ... variable times:

##### te545KeyGrp1

businessUnitGrp

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

te545Grp2, repeated 1 ... variable times:

te545KeyGrp2

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

te545Grp3, repeated 1 ... variable times:

te545KeyGrp3instrumentGrp

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

te545Rec, repeated 1 ... variable times:

time18	m	Time
tesId	m	TES ID
tesType	m	Type
tesActivity	m	Act
tesInitiatorBU	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
eventId	o	Event ID
dealId	o	Deal ID

OnBehalfGrp

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

legPriceByInitiatingUserGrp, repeated 0 ... variable times:

instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic

legexecPrc	m	Prc
<u>extReferenceGrp</u>		
<u>efpfReferenceGrp</u> , repeated 0 ... variable times:		
isinCod	m	SecurityID
nomVal	m	Nominal
mrtyDat	o	Mtrty Date
secuShtNam	o	security Name
couponRat	o	Coupon Rate
cashPrcConv	o	CshPrc
couponFrq	o	Coupon Frq
settlDat	o	Settl Date
settlInst	o	SI
hdgTyp	m	Hdg
currTypCod	o	Curr

efpiReferenceGrp, repeated 0 ... variable times:

cashBsktRefId	m	ReferenceId
nomVal	m	Nominal
settlInst	o	SI
hdgTyp	m	Hdg
currTypCod	o	Curr

efsReferenceGRp, repeated 0 ... variable 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
strtDat	m	Start Date
endDat	m	End Date
settlDat	o	Settl Date
settlInst	o	SI
hdgTyp	m	Hdg
currTypCod	o	Curr

volaReferenceGrp, repeated 0 ... variable times:

OptionsContract

product	m	Product
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
optTrnIdNo	m	TrnNo

optUsedQty	o	UsedQty
<u>amReferenceGrp</u> , repeated 0 ... variable times:		
customIndex	m	Custom Index
<u>sideGrp</u> , 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>sideClearingInfo</u>		
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



Product	Instrument Id	Instrument Mnemonic	TrnNo	UsedQty
XXXXXXXXXXXX	99999999999999999999	XX	XXXXXX	999999999

Custom Index

+999999.999999

Side ID	Size	B/S	Bus Unit	Trader	Sts	Appr Time	Client Identifier	Invest Identifier	Invest Qualifier
Exec Identifier	Exec Qualifier	LiqProvActivity	RegOrderEvent	OC	AC	Flex	Account	Info	TC
Take Up	Mbr	OrgFirm	Beneficia	C	Compliance	Info	OCC Text 1	Text 2	Text 3
XXXXXXXXXXXXXXXXXXXX	999999	XXXX	XXXXXXXXXX	XXXXXX	XXX	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXX
XXXXXXXXXXXXXXXXXXXX	XXXXX				X		XXXX	X XX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
XXXXX		XXXXXX	XXXXXXXXXX	X	XXXXXXXXXXXXXXXXXXXX	XX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX



#### 4.6.4 TE550 Open Order Detail

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

#### XML Report Structure

#### M/O Text Report Heading

##### te550

##### rptHdr

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

te550Grp, repeated 0 ... variable times:

##### te550KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

te550Grp1, repeated 1 ... variable times:

##### te550KeyGrp1

##### businessUnitGrp

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

te550Grp2, repeated 1 ... variable times:

##### te550KeyGrp2

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

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
alphaOrderNo	m	Order No
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	LimPrc
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

clearingData1commonClearingData1

clearingTakeUpMember	o	Take Up Mbr
ordOriginFirm	o	OrgFirm

beneficiary	o	Beneficia
complianceInfo	o	Compliance Info
flexAcctInfo	o	Flex Account Info
freeText1	o	Text 1
freeText2	o	Text 2
freeText3	o	Text 3
<u>legClearingGrp</u>		
<u>leg1Grp</u>		
account	o	Leg 1
opnClsCod	o	
<u>leg2Grp</u>		
account	o	Leg 2
opnClsCod	o	
<u>leg3Grp</u>		
account	o	Leg 3
opnClsCod	o	
<u>leg4Grp</u>		
account	o	Leg 4
opnClsCod	o	
<u>leg5Grp</u>		
account	o	Leg 5
opnClsCod	o	
openBuyOrders	m	Total Open Buy Orders
openBuyVolume	m	Total Open Buy Volume
openSellOrders	m	Total Open Sell Orders
openSellVolume	m	Total Open Sell Volume



#### 4.6.5 TE600 Eurex EnLight Maintenance

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

#### XML Report Structure

#### M/O Text Report Heading

##### te600

##### rptHdr

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

te600Grp, repeated 0 ... variable times:

##### te600KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

te600Grp1, repeated 1 ... variable times:

##### te600KeyGrp1

##### businessUnitGrp

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

eventSide	o	Negotiation Event Side
eventOpenQty	o	Negotiation Event Open Quantity
eventTotalDealQty	o	Negotiation Event Total Deal Quantity
eventOverallQty	o	Negotiation Event Overall Quantity
refPrc	o	Reference Price
refPrcTyp	o	Reference Price Type
deltaExch	o	Delta Exchange
negotiateUnderlying	o	Negotiate Underlying
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
<u>respondentVisibilityGrp</u> , repeated 0 ... variable times:		
respondentOwnerBU	m	BU Respondent
respondentOwnerUser	m	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
<u>quoteGrp</u> , repeated 0 ... variable times:		
quoteId	m	Quote ID
<u>respondentGrp</u> , repeated 1 ... variable times:		
respondentOwnerBU	m	BU Respondent
respondentOwnerUser	m	User Respondent
respondentEnteringUser	m	Entering User
quoteFreeText	o	Quote Free Text
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

dealGrp, repeated 0 ... variable times:

dealId	m	Deal ID
dealReportId	o	Deal Report ID
dealStatus	m	Deal Status

respondentGrp, repeated 0 ... 1 times:

respondentOwnerBU	m	BU Respondent
respondentOwnerUser	m	User Respondent
respondentEnteringUser	m	Entering User

requesterGrp, repeated 0 ... 1 times:

requesterOwnerBU	m	Event Owning BU
requesterOwnerUser	m	Event Owning User
requesterEnteringUser	m	Entering User
dealTime	o	Deal Creation Time
dealUpdateTime	o	Deal Update Time
dealQuoteId	o	Quote ID
dealPrc	o	Price
dealQty	o	Quantity
underlyingEffectiveDelta	o	Underlying Effective Delta
underlyingQty	o	Underlying Quantity
underlyingDelta	o	Underlying Delta
underlyingPrice	o	Underlying Price
validityTime	o	Validity Time
requesterSide	o	Requester Side
respondentSide	o	Respondent Side
dealFreeText	o	Deal Free Text

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    XXX

BU                    BU Long Name            BU Identifier  
-----  
XXXXXXXXX XXX    999999

User  
-----  
XXXXXXXXX

Product  
-----  
XXXXXXXXXXXXX

Eurex EnLight Negotiation Event Details  
-----

Event ID  
-----  
XXXXXXXXXXXXXXXXXXXXX

Time            ACT  
-----  
XXXXXXXXXXXXXXXXXXXXX    XXXXXXXX

Status	Event Report ID	Event Start Time	Event Owning BU	Event Owning User	Entering User	Instrument ID
	Instrument Mnemonic		InstType SubType	Number of Legs		
XXXXX	XXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXX	XXXXXX	XXXXXX	99999999999999999999
	XXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXX	XXXXXX	99		

Leg ID	Leg Mnemonic	B/S	Ratio
99999999999999999999	XXXXXXXXXXXXXXXXXXXXX	XXXX	999

Und Prod	Und Leg ID	Und Leg Mnemonic	B/S	Ratio
XXXXXXXXX	99999999999999999999	XXXXXXXXXXXXXXXXXXXXX	XXXX	999

Eurex EnLight Negotiation Event Activity  
-----

Type	Side	Open Qty	Total Deal Qty	Overall Qty	Reference Price	Reference Price	Type	Delta	Exchange
X	XXXX	999999999	999999999	999999999	9999.999999+		X		XXXXX

Negotiate Underlying Underlying Delta Last Negotiated Price Last Negotiated Quantity Num of Respondents Show Num of Respondents

X 999.9999+ 9999.99999+ 999999999 999999999 X

Bid Price Offer Price Requote Side Fixed Quantity Fixed

9999.99999+ 9999.99999+ X X X

BU Respondent User Respondent Requote Show Quantity Show Side Show Price Show Last Negotiated Price Show Last Negotiated Qty

XXXXXXXX XXXXX X X X X X X

Quote ID

XXXXXXXXXXXXXXXXXXXX

BU Respondent User Respondent Entering User

XXXXXXXX XXXXX XXXXX

Quote Free Text Underlying Delta Underlying Price

XXXXXXXXXXXXXXXXXXXX 999.9999+ 9999.99999+

B/S Price Quantity

XXXX 9999.99999+ 999999999

Deal Details

Deal ID Deal Report ID Deal Status BU Respondent User Respondent Entering User Event Owning BU Event Owning User  
Entering User Deal Creation Time Deal Update Time Quote ID Price Quantity  
Underlying Effective Delta Underlying Quantity Underlying Delta Underlying Price Validity Time  
Requester Side Respondent Side Deal Free Text

XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX X XXXXXXX XXXXX XXXXX XXXXXXX XXXXX  
XXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX 9999.99999+ 999999999  
999.9999+ 999999999 999.9999+ +9999.99999 XXXXXXXXXXXXXXXXXXXX  
XXXX XXX XXXXXXXXXXXXXXXXXXXX

TOP OF BOOK DETAILS

BBO Type Bid Price Bid Quantity Offer Price Offer Quantity

XXXXXXXXXXXX 9999.99999+ 999999999 9999.99999+ 999999999

Legs

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Leg ID	Leg Mnemonic	Bid Price	Bid Quantity	Offer Price	Offer Quantity
999999999999999999999999	XX	9999.99999+	999999999	9999.99999+	999999999

#### 4.6.6 TE610 Eurex EnLight Best Execution Summary

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

#### XML Report Structure

#### M/O Text Report Heading

##### te610

##### rptHdr

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

te610Grp, repeated 0 ... variable times:

##### te610KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

te610Grp1, repeated 1 ... variable times:

##### te610KeyGrp1

##### businessUnitGrp

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

te610Grp2, repeated 1 ... variable times:

##### te610KeyGrp2

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

te610Grp3, repeated 1 ... variable times:

##### te610KeyGrp3

product	m	Product
<u>te610Grp4</u> , repeated 1 ... variable times:		
<u>te610KeyGrp4</u>		
dealId	m	Deal ID
<u>te610Rec</u> , repeated 1 ... variable times:		
item	m	Item
dealTime	o	Deal Creation Time
eventId	m	Negotiation Event ID
instrumentId	o	Instrument ID
instrumentMnemonic	o	Instrument Mnemonic
instrumentType	o	InstType
instrumentSubType	o	SubType
<u>respondentGrp</u> , repeated 0 ... variable times:		
respondentOwnerBU	m	BU Respondent
respondentOwnerUser	m	User Respondent
respondentEnteringUser	m	Entering User
repondentsQuoting	o	Respondents Quoting
<u>requesterGrp</u> , repeated 0 ... 1 times:		
requesterOwnerBU	m	Event Owning BU
requesterOwnerUser	m	Event Owning User
requesterEnteringUser	m	Entering User
eventType	o	Negotiation Event Type
eventSide	o	Negotiation Event Side
dealPrc	o	Price
dealQty	o	Quantity
dealFreeText	o	Deal Free Text
<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
refPrcTyp	o	Reference Price Type
deltaExch	o	Delta Exchange
underlyingDelta	o	Underlying Delta
underlyingEffectiveDelta	o	Underlying Effective Delta
underlyingQty	o	Underlying Quantity
underlyingPrice	o	Underlying Price
eventOpenQty	o	Negotiation Event Open Quantity
<u>respondentQuoteGrp</u> , repeated 0 ... 50 times:		
<u>respondentGrp</u> , repeated 0 ... variable times:		
respondentOwnerBU	m	BU Respondent
respondentOwnerUser	m	User Respondent
respondentEnteringUser	m	Entering User
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

**Text Report Structure**

Participant            Participant Long Name  
-----  
XXXXX    XXX

BU                    BU Long Name            BU Identifier  
-----  
XXXXXXXXX XXX    999999

Trader  
-----  
XXXXXX

Product  
-----  
XXXXXXXXXXXX

Deal ID  
-----  
XXXXXXXXXXXXXXXXXXXX

Item	Deal	Creation Time	Negotiation Event ID	Instrument ID	Instrument Mnemonic	InstType	SubType
999999	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	99999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX	XXXXXX

BU Respondent User    Respondent    Entering User  
-----  
XXXXXXXX            XXXXX            XXXXX

Respondents Quoting  
-----  
999999

Event Owning BU    Event Owning User    Entering User  
-----  
XXXXXXXX            XXXXX            XXXXX

Negotiation Event Type	Negotiation Event Side	Price	Quantity	Free Text
X	XXXX	9999.99999+	999999999	XXXXXXXXXXXXXXXXXXXX

BBO Type	BidPrc	BidQty	Offer Price	Offer Quantity
XXXXXXXXXXXX	9999.99999+	999999999	9999.99999+	999999999

Number of Legs  
-----  
99

Leg ID	Leg Mnemonic	B/S	Ratio	BidPrc	BidQty	Offer Price	Offer Quantity
99999999999999999999	XX	XXX	999	9999.99999+	999999999	9999.99999+	999999999

Und Prod

XXXXXXXXXXXX

Und Leg ID	Und Leg Mnemonic	B/S	Ratio	BidPrc	BidQty	Offer Price	Offer Quantity
99999999999999999999	XX	XXX	999	9999.99999+	999999999	9999.99999+	999999999

Reference Price	Reference Price	Type	Delta	Exchange	Und Delta	Und Effective	Delta	Und Quantity	Und Price
9999.99999+	X		XXXX		999.9999+		999.9999+	999999999	9999.99999+

Negotiation Event Open Quantity

999999999

BU Respondent User Respondent Entering User

XXXXXXX XXXXX XXXXX

Show Quantity	Show Side	Update Time	Quote ID	Underlying Delta	Underlying Price
X	X	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	999.9999+	9999.99999+

B/S Price Quantity

XXXX 9999.99999+ 999999999



#### 4.6.7 TE810 T7 Daily Trade Confirmation

Description	<p>This report contains an inventory of all T7 on-exchange and TES trades executed for a market participant during a trading day. Identified by their T7 deal item, trades are arranged by market participant, trader, product, simple instrument and clearing account. The trades are sorted by execution time.</p> <p>On and Off book Trade statistics (i.e. number of buy and sell on-exchange and TES trades and the corresponding accumulated quantities) are provided per instrument and account and per product at the end of the report.</p> <p>This report is similar to report TC810, that is based on clearing positions. In contrast, report TE810 is based on trade information directly obtained from T7. For variance futures and total return futures it contains both trading and clearing notations.</p> <p>This report is available only for derivative markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### te810

##### rptHdr

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

te810Grp, repeated 0 ... variable times:

##### te810KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

te810Grp1, repeated 1 ... variable times:

##### te810KeyGrp1

##### businessUnitGrp

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

te810Grp2, repeated 1 ... variable times:

te810KeyGrp2

user m Trader

te810Grp3, repeated 1 ... variable times:

te810KeyGrp3

product m Product

te810Grp4, repeated 1 ... variable times:

te810KeyGrp4

instrumentGrp

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

te810Rec, repeated 1 ... variable times:

time18 m Time  
 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  
 alphaOrderNo o Order No  
 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  
 instrumentId o Strategy Id  
 instrumentMnemonic o Strategy Mnemonic  
 ordrTyp o Typ

tesType	o	TES
limOrdrPrc	o	LimPrc
timeValidity	o	Exp
tradingRestriction	o	Res
membClgIdCod	o	ClMbr
cust	o	Customer
usrOrdrNum	o	UsrOrdrNmbr
text	o	Text
tvitic	m	TradingVenueTransactionIdentification-Code
account	o	Account
accountName	o	Account Name
<u>instrumentStatsGrp</u>		
<u>onExchStatsGrp</u>		
sumTotBuyOrdr	m	Total On-Exch Buy Trades
sumTotCntrBuy	m	
sumTotClgBuy	o	Clg Buy
sumTotSellOrdr	m	Total On-Exch Sell Trades
sumTotCntrSell	m	
sumTotClgSell	o	Clg Sell
<u>tesStatsGrp</u>		
sumTESTotBuy	m	Total Buy TES Trades
sumTESVolBuy	m	
sumTESClgBuy	o	Clg Buy
sumTESTotSell	m	Total Sell TES Trades
sumTESVolSell	m	
sumTESClgSell	o	Clg Sell
<u>productStatsGrp</u>		
<u>onExchProdStatsGrp</u>		
sumProdTotBuyOrdr	m	Product Buy On-Exch Trades
sumProdTotCntrBuy	m	
sumProdTotClgBuy	o	Clg Buy
sumProdTotSellOrdr	m	Product Sell On-Exch Trades
sumProdTotCntrSell	m	
sumProdTotClgSell	o	Clg Sell
<u>tesProdStatsGrp</u>		
sumProdTESTotBuy	m	Product Buy TES Trades
sumProdTESVolBuy	m	
sumProdTESClgBuy	o	Clg Buy
sumProdTESTotSell	m	Product Sell TES Trades

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sumProdTESVolSell	m	
sumProdTESClgSell	o	Clg Sell



Clg Sell	999,999,999	-----
Product Buy On-Exch Trades	999,999,999	999,999,999
Clg Buy	999,999,999	-----
Product Sell On-Exch Trades	999,999,999	999,999,999
Clg Sell	999,999,999	-----
Product Buy TES Trades	999,999,999	999,999,999
Clg Buy	999,999,999	-----
Product Sell TES Trades	999,999,999	999,999,999
Clg Sell	999,999,999	-----

#### 4.6.8 TE812 Daily Prevented Self-Matches

Description	This report contains the prevented self matches during a trading day. The structure of this report is similar to report TE810. The prevented self matches are identified by their transaction times. They are arranged by market participant, trader, product, instrument [not by clearing account as for TE810] and sorted by transaction time. Prevented self-match statistics (i.e. number of buy and sell prevented self-matches and the corresponding accumulated quantities) are provided at the end of the report.  This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### te812

##### rptHdr

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

##### te812Grp, repeated 0 ... variable times:

##### te812KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

##### te812Grp1, repeated 1 ... variable times:

##### te812KeyGrp1

##### businessUnitGrp

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

##### te812Grp2, repeated 1 ... variable times:

##### te812KeyGrp2

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

##### te812Grp3, repeated 1 ... variable times:

te812KeyGrp3

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

te812Grp4, repeated 1 ... variable times:te812KeyGrp4instrumentGrp

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

te812Rec, repeated 1 ... variable times:

time18	m	Time
tradeType	m	Type
exchangeOrderId	m	Order ID
alphaOrderNo	m	Order No
MatchInstCrossId	m	SMP-ID
buyCod	m	B/S
smpDeletedQty	m	Smp Deleted Qty
deletedQty	m	Deleted Qty
execPrc	m	Trade Prc
ordrTyp	m	Typ
limOrdrPrc	o	LimPrc
timeValidity	m	Exp
tradingRestriction	o	Res
membClgIdCod	o	CIMbr
cust	o	Customer
usrOrdrNum	o	UsrOrdrNmbr
text	o	Text
tradingCapacity	o	TC
sumTotBuyOrdr	m	Total Buy Prevented Self-Matches
sumTotCntrBuy	m	
sumTotSellOrdr	m	Total Sell Prevented Self-Matches
sumTotCntrSell	m	
sumProdTotBuyOrdr	m	Product Total Buy Prevented Self-Matches
sumProdTotCntrBuy	m	
sumProdTotSellOrdr	m	Product Total Sell Prevented Self-Matches
sumProdTotCntrSell	m	



**Text Report Structure**

Participant            Participant Long Name  
-----  
XXXXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

Trader  
-----  
XXXXXXXX

Product  
-----  
XXXXXXXXXXXX

Product	InstType	Instrument Id	Instrument Mnemonic	isinCod	wknNo
XXXXXXXXXXXX	XXXXXXXX	99999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXX

Time	Type	Order ID	Order No	SMP-ID	B/S	Smp Deleted	Qty Deleted	Qty	Trade Prc	Typ	LimPrc
	Exp Res	ClMbr Customer	UsrOrdNubr	Text		TC					
XXXXXXXXXXXXXXXX	XXXX	XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX	9999999999	XXXX		999999	999999	9999.99999+	XXX	9999.99999+
	XXX	XXX	XXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX	XX					

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

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

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

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

#### 4.6.9 TE910 T7 Daily Trade Activity

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

#### XML Report Structure

#### M/O Text Report Heading

##### te910

##### rptHdr

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

te910Grp, repeated 0 ... variable times:

##### te910KeyGrp

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

te910Grp1, repeated 1 ... variable times:

##### te910KeyGrp1

time18	m	Time
tradeType	m	Type
matchStep	m	MatchStep

te910Rec, repeated 1 ... variable times:

##### instrumentGrp

product	m	Product
instrumentType	m	InstType

instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
isDisclosed	o	D
aggressor	o	Aggressor
numberOfBuy	o	Nb Buy
numberOfSell	o	Nb Sell
execQty	m	Quantity
execPrc	o	Trade Price
accumQty	o	AccumQty
highPrc	o	Higher Price
lowPrc	o	Lower Price
<u>TradeStatisticsGrp</u>		
sumAllTrades	m	All Trades
sumAllVolume	m	All Volume
sumSynTrades	m	Syn Trades
sumSynVolume	m	Syn Volume
sumTesTrades	m	Tes Trades
sumTesVolume	m	Tes Volume
sumNonDisclTrades	m	ND Trades
sumNonDisclVolume	m	ND Volume



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#### 4.6.10 TE930 T7 Daily Trade Statistics

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

#### XML Report Structure

#### M/O Text Report Heading

##### te930

##### rptHdr

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

##### te930Grp, repeated 0 ... variable times:

##### te930KeyGrp

product	m	Product
undrPrvClsPrc	o	PreviousClose
undrLstClsPrc	o	UnderClose

##### te930Grp1, repeated 1 ... variable times:

##### te930KeyGrp1

cntrClasCod	o	CP
-------------	---	----

##### te930Rec, repeated 1 ... variable times:

instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
lstSetlmtPrc_1	o	LstSetlPrc
opnPrc	o	OpnPrc
dlyHghPrcSignd	o	DlyHghPrcSignd



## 4.7 TL Usage Fees

### 4.7.1 TL001 System Transaction Overview

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

#### XML Report Structure

#### M/O Text Report Heading

#### tl001

##### rptHdr

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

#### tl001Grp, repeated 0 ... variable times:

##### tl001KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

#### tl001Grp1, repeated 1 ... variable times:

##### tl001KeyGrp1

##### businessUnitGrp

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

#### tl001Grp2, repeated 1 ... variable times:

##### tl001KeyGrp2

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

#### tl001Rec, repeated 1 ... variable times:

mktGrpNam	m	MARKET GROUP
tranTypCod	m	TT
aT	m	A
numbOfTa	m	NUMBER OF TA
numbOfTr	m	NUMBER OF TR
limit	m	LIMIT
feeFloor	m	FLOOR
feeRatio	m	RATIO
feePRatio	m	P.RATIO
synch0To50	m	SYNCHRONOUS 0-50%
synch50To100	m	TRANSACTION 50-100%
synch100To	m	FEES 100%-
currDayAmnt	m	CURRENT DAY AMOUNT
mnthToDate	m	MONTH TO DATE
<u>sumExchFeeRecGrp</u>		
sumSynch0To50	m	TOTAL PER DAY
sumSynch50To100	m	TOTAL PER DAY
sumSynch100To	m	TOTAL PER DAY
sumCurrDayAmnt	m	TOTAL PER DAY
sumMnthToDate	m	TOTAL PER DAY

**Text Report Structure**

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

Currency  
-----  
XXX

MARKET GROUP	T	A	NUMBER OF TA	NUMBER OF TR	LIMIT	FLOOR	RATIO	P.RATIO	SYNCHRONOUS 0-50%	TRANSACTION FEES 50-100%	100%-	CURRENT DAY AMOUNT	MONTH TO DATE
XXXXXXXXX	X	X	9999999999	9999999999	9999999999	9999999999	9999999999	9999999999	99999999.99	99999999.99	99999999.99	99999999.99	99999999.99
TOTAL PER DAY									99999999.99	99999999.99	99999999.99	99999999.99	99999999.99



## 4.8 TR Trading Regulatory

### 4.8.1 TR100 Order to Trade Ratio Report

Description	This report contains the month-to-date Order to Trade Ratio per product. Additionally, all the parameters required to calculate the Order to Trade Ratio are also included in this report. This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

#### tr100

##### rptHdr

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

#### tr100Grp, repeated 0 ... variable times:

##### tr100KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

#### tr100Rec1, repeated 1 ... variable times:

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

#### tr100Grp1, repeated 1 ... variable times:

##### tr100KeyGrp1

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

#### 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
prodFactVol	o	PRODUCT FACTOR VOLUME
prodFactCnt	o	PRODUCT FACTOR COUNT
quotePerformance	o	QUOTE PERFORMANCE
quoteSizeQuality	o	QUOTE SIZE QUALITY
spreadQuality	o	SPREAD QUALITY
limitTypeVol	o	LIMIT TYPE VOLUME
limitTypeCnt	o	LIMIT TYPE COUNT
smcFullfilled	o	SMC-FULLFILLED
limitVol	o	LIMIT VOLUME
limitCnt	o	LIMIT COUNT
orderedVol	o	ORDERED VOLUME
tradedVol	o	TRADED VOLUME
ordersCnt	o	ORDERS COUNT
tradesCnt	o	TRADES COUNT
otrVol	o	OTR VOLUME
otrNo	o	OTR COUNT
limUsageVol	o	LIMIT USAGE VOLUME
limUsageCnt	o	LIMIT USAGE COUNT
violation	o	VIOLATION

---



## 4.8.2 TR101 MiFID II OTR Report

Description	<p>This report provides each member with his daily values of OTRno and OTRvol per ISIN. 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 OTR values are provided per OTR instrument group and ISIN for one trading day. Report shall be provided three times intraday and one final report will be made available on the following day.</p> <p>This report will be available starting December 4th, 2017.</p> <p>This report is available only for cash markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

### XML Report Structure

### M/O Text Report Heading

#### 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

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tr101Grp1, repeated 1 ... variable times:

##### tr101KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
actTradeDay	m	Act Trade Day of Month
numTradeDays	m	Num Trade Days in Month

tr101Grp2, repeated 1 ... variable times:

tr101KeyGrp2

otrMktGrp	m	OTR Mkt Grp
isinCod	m	IsinCod
otrVol	m	OTRvol
otrNo	m	OTRno
violation	m	Violation
maxRatioVol	m	MaxRatioVol
maxRatioNo	m	MaxRatioNo
floorVol	m	FloorVol
floorNo	m	FloorNo

tr101Rec, repeated 1 ... variable times:

user	m	Trader
totalUserOrdrVol	m	TotTrdrOrdrVol
totalUserExecOrdrVol	m	TotTrdrExecVol
totalUserOrdrNo	m	TotTrdrOrdrNo
totalUserExecOrdrNo	m	TotTrdrExecNo
sumOtrOrdrVol	m	SumOTROrdrVol
sumOtrExecOrdrVol	m	SumOTRExecVol
sumOtrOrdrNo	m	SumOTROrdrNo
sumOtrExecOrdrNo	m	SumOTRExecNo

**Text Report Structure**

```
Participant      Participant Long Name
-----
XXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU              BU Long Name          BU Identifier Act Trade Day of Month Num Trade Days in Month
-----
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999999          99          99

OTR Mkt Grp      IsinCod          OTRvol          OTRno          Violation MaxRatioVol MaxRatioNo FloorVol FloorNo
-----
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXX 9999999999.9999 9999999999.9999 X 9999999999 999999999 9999999 9

Trader      TotTrdrOrdrVol TotTrdrExecVol TotTrdrOrdrNo TotTrdrExecNo
-----
XXXX      999999999999 999999999999 999999999 999999999

SumOTROrdrVol      99999999999999
-----
SumOTRExecVol      99999999999999
-----
SumOTROrdrNo      9999999999
-----
SumOTRExecNo      9999999999
```

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### 4.8.3 TR102 Excessive System Usage Report

Description	<p>This report contains daily excessive system usage per product per limit type. All the parameters required to calculate the Excessive System Usage (ESU) Fee are included in this report. This report additionally shows the ESU Fee in Euro for the systematic violations as well as the accidental violations. Actually, the ESU Fee will be charged only in case of systematic violations. The purpose of the column showing the ESU fee for all violations is just to provide precise information about the potential ESU Fee that will have to be paid by a Participant, in case, the limit violation turns out to be a systematic one.</p> <p>This report is available only for derivative markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

#### tr102

##### rptHdr

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

tr102Grp, repeated 0 ... variable times:

##### tr102KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tr102ProdGrp, repeated 1 ... variable times:

##### tr102KeyGrp1

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

tr102ProdRec1, repeated 1 ... variable times:

trDay	m	TRADING DAY
tradVolume	m	TRADED VOLUME

tr102ProdRec2, repeated 1 ... variable times:

trDay	m	TRADING DAY
-------	---	-------------





#### 4.8.4 TR160 Identifier Mapping Error

Description	This error report provides a cumulative report on a daily basis per business unit and exchange due to MIFID2 compliance. The error messages remains until the errors have been fixed. Whenever for any T7 order, the mapping of short code ID to long value leads to "missing", "not unique", "PNAL" or "AGGR", the respective data will be included in the error report for verification and correction by the participant.  This report is only available as XML report.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### tr160

##### rptHdr

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

tr160Grp, repeated 0 ... variable times:

##### tr160KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tr160Grp1, repeated 1 ... variable times:

##### tr160KeyGrp1

##### businessUnitGrp

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

tr160Rec, repeated 0 ... variable times:

exchangeOrderId	m	Order ID
shortCodeId	m	ShortCode
errDescription	m	Error
uploadFile	o	File

rowNumber	o	Row
tsField	o	Field

**Text Report Structure**

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

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

Order ID	ShortCode	Error	File	Row
	Field			
-----	-----	-----	-----	-----
XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX	XX	XX	9999999999999999
	XXXXXXXXXXXXXXXXXXXX			

#### 4.8.5 TR161 Identifier Mapping Status

**Description** This mapping status report provides a cumulative report on a daily basis, per business unit and per exchange. For the ESMA audit trail reporting the defined valid mappings of short code ID to long value have been stored, incl. valid from and valid to dates.

This report is only available as XML report.

**Frequency** Daily.

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

#### XML Report Structure

#### M/O Text Report Heading

##### tr161

##### rptHdr

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

tr161Grp, repeated 0 ... variable times:

##### tr161KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tr161Grp1, repeated 1 ... variable times:

##### tr161KeyGrp1

##### businessUnitGrp

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

tr161Rec, repeated 0 ... variable times:

dateUploaded	m	DateUploaded
shortCodeId	m	ShortCode ID
longValue	m	Long Value
classRule	m	ClassRule
validFrom	m	ValidFrom



#### 4.8.6 TR162 Algo HFT Error

Description	This error report provides a cumulative report on a daily basis per business unit and exchange due to MIFID-II compliance. Whenever the used AlgoID for any given order in T7 is not contained at the EoD in the certificate storage for the respective member, the AlgoID data will be included in the error report for verification and correction by the participant.  This report is only available as XML report.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### tr162

##### rptHdr

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

tr162Grp, repeated 0 ... variable times:

##### tr162KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tr162Grp1, repeated 1 ... variable times:

##### tr162KeyGrp1

##### businessUnitGrp

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

tr162Rec, repeated 1 ... variable times:

dateUploaded	m	DateUploaded
algoId	m	AlgoID
errDescription	m	Error
uploadFile	o	File



#### 4.8.7 TR163 Algo HFT Status

Description	This report provides a cumulative report on a daily basis, per business unit and per exchange. For the ESMA requirements the algo certificates have been stored, incl.valid from date.  This report is only available as XML report.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### tr163

##### rptHdr

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

##### tr163Grp, repeated 0 ... variable times:

##### tr163KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

##### tr163Grp1, repeated 1 ... variable times:

##### tr163KeyGrp1

##### businessUnitGrp

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

##### tr163Rec, repeated 1 ... variable times:

dateUploaded	m	DateUploaded
validFrom	m	ValidForm
algoId	m	AlgoID
responsibleId	m	ResponsibleId





#### 4.8.8 TR901 MiFID II Message Rate Report

Description	<p>This report contains the message rates under Directive 2014/65/EU Article 4, (40c). The report contains daily, month-to-date and yearly message rates per ISIN 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.</p> <p>This report is sorted by:</p> <p>Member</p> <p>Month</p> <p>ISIN</p> <p>This report will be available starting December 4th, 2017.</p> <p>This report is available only for cash markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### 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

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tr901Grp1, repeated 1 ... variable times:

##### tr901KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
transMonth	m	ReportMonth
transStartMonth	m	ReportStartMonth
ratioMarketDate	m	RatioMarketDate
ratioMarketMtd	m	RatioMarketMTD
ratioMarket12M	m	RatioMarket12M
maxRatioMarketDate	m	MaxRatioMarketDate
maxRatioMarketMtd	m	MaxRatioMarketMTD
maxRatioMarket12M	m	MaxRatioMarket12M

tr901Grp2, repeated 1 ... variable times:

tr901KeyGrp2

instrumentGrp, repeated 1 ... variable 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

tr901Rec, repeated 1 ... variable times:

noSecDate	m	NoSecDate
noSecMtd	m	NoSecMTD
tradingSec12M	m	TradingSec12M
noTransactionsDate	m	NoTransactionsDate
noTransactionsMtd	m	NoTransactionsMTD
transactions12M	m	Transactions12M
ratioSingleDate	m	RatioSingleDate
ratioSingleMtd	m	RatioSingleMTD
ratioSingle12M	m	RatioSingle12M

**Text Report Structure**

```
Participant      Participant Long Name
-----
XXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU              BU Long Name      BU Identifier ReportMonth ReportStartMonth RatioMarketDate RatioMarketMTD
RatioMarket12M MaxRatioMarketDate MaxRatioMarketMTD MaxRatioMarket12M
-----
XXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999999 XXXXXX XXXXXX 9999 9999
          9999          9999          9999          9999

Product  InstType  Instrument Id      Instrument Mnemonic      isinCod  wknNo
Instrument Name
-----
XXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

NoSecDate NoSecMTD TradingSec12M NoTransactionsDate NoTransactionsMTD Transactions12M RatioSingleDate RatioSingleMTD RatioSingle12M
-----
999999 9999999 99999999 999999999 9999999999 99999999999 9999 9999 9999
```

#### 4.8.9 TR902 Daily Order and Quote Transactions

Description	<p>This report contains the aggregation of transactions within the definition of Article 4(1)(40) of Directive 2014/65/EU.</p> <p>It is calculated on a daily basis and shows numbers for the report creation date, average of the last 12 months, average of the preceding 12 months and the new 12 months average including the report date.</p> <p>This report is available only for derivative markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### tr902

##### rptHdr

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

tr902Grp, repeated 0 ... variable times:

##### tr902KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tr902Grp1, repeated 1 ... variable times:

##### tr902KeyGrp1

##### businessUnitGrp

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
transMonth	m	ReportMonth
transStartMonth	m	ReportStartMonth
ratioMarketDate	m	RatioMarketDate
ratioMarketMtd	m	RatioMarketMTD
ratioMarket12M	m	RatioMarket12M

maxRatioMarketDate	m	MaxRatioMarketDate
maxRatioMarketMtd	m	MaxRatioMarketMTD
maxRatioMarket12M	m	MaxRatioMarket12M
<u>trd902Grp2</u> , repeated 1 ... variable times:		
<u>tr902KeyGrp2</u>		
product	m	Product
<u>tr902Rec</u> , repeated 1 ... variable times:		
noSecDate	m	NoSecDate
noSecMtd	m	NoSecMTD
tradingSec12M	m	TradingSec12M
noTransactionsDate	m	NoTransactionsDate
noTransactionsMtd	m	NoTransactionsMTD
transactions12M	m	Transactions12M
ratioSingleDate	m	RatioSingleDate
ratioSingleMtd	m	RatioSingleMTD
ratioSingle12M	m	RatioSingle12M

**Text Report Structure**

Participant	Participant Long Name									
-----	-----									
XXXXX	XX									
BU	BU Long Name	BU Identifier	ReportMonth	ReportStartMonth	RatioMarketDate	RatioMarketMTD	RatioMarket12M	MaxRatioMarketDate	MaxRatioMarketMTD	MaxRatioMarket12M
-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----
XXXXXXXXX	XX	999999	XXXXXX	XXXXXX	9999	9999	9999	9999	9999	9999
	9999	9999	9999	9999						
Product	-----									
-----	-----									
XXXXXXXXXXXX										
NoSecDate	NoSecMTD	TradingSec12M	NoTransactionsDate	NoTransactionsMTD	Transactions12M	RatioSingleDate	RatioSingleMTD	RatioSingle12M		
-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	
999999	999999	99999999	99999999	999999999	9999999999	9999	9999	9999		

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## 4.9 TT Entitlement and Security

### 4.9.1 TT132 Market Maker Protection

Description	<p>For each market participant and for each exchange, this report lists all market maker protection (mmp) activities during the day, i.e. the maintenance of the mmp limits, the inactivation and the reactivation of quotes.</p> <p>Reports are split per Business Unit and Product and sorted by Time and mmp Activity.</p> <p>When the quote trading exceeds a defined mmp limit on product or instrument type level, corresponding quotes are inactivated. For each quote inactivation (manual or due to a mmp limit break) and for each manual reactivation, two records are generated with the same time:</p> <ul style="list-style-type: none"> <li>- one with the mmp limits and the quote inactivation status,</li> <li>- one with the corresponding mmp counters which are reset when quotes are reactivated.</li> </ul> <p>This report is available only for derivative markets.</p>
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### tt132

##### rptHdr

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

tt132Grp, repeated 0 ... variable times:

##### tt132KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tt132Grp1, repeated 1 ... variable times:



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## 4.9.2 TT133 Trading Risk Events

Description	<p>This report provides an overview of all trading risk actions triggered on Eurex Exchange's T7 during the trading day:, i.e.</p> <p>- stop / release trading occurrences on user and business unit level</p> <p>This report will not contain the clearing risk events triggered on Eurex Classic which will continue to be provided in the existing reports TT130 resp. TT131.</p>
Frequency	Daily.
Availability	This report is available for all members.

### XML Report Structure

### M/O Text Report Heading

#### tt133

##### rptHdr

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

tt133Grp, repeated 0 ... variable times:

##### tt133KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tt133Grp1, repeated 1 ... variable times:

##### tt133KeyGrp1

##### businessUnitGrp

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

tt133Grp2, repeated 1 ... variable times:

##### tt133KeyGrp2

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

tt133Rec, repeated 1 ... variable times:

audtEntId	m	Entered by
audtApprId	m	Approved by



updDat	m	Update Date
updTim	m	Update Time
mktGrpNam	m	Market
action	m	Action
audtExecId	o	Executed By
totUserIdRiskEvt	m	Total User Risk Events
totBusinessUnitIdRiskEvt	m	Total Business Unit Risk Events
totParticipantIdRiskEvt	m	Total Participant Risk Events

**Text Report Structure**

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

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

```
Trader
-----
XXXXXX
```

```
Entered by      Approved by      Update Date Update Time Market
              Action              Executed By
-----
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 31-12-09  23:59:59  XXXXXXXX
              XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
```

```
Total User Risk Events          99999
-----
Total Business Unit Risk Events  99999
-----
Total Participant Risk Events    99999
```

### 4.9.3 TT135 Risk Event Report

Description	This report lists details concerning occurred Stop-Button events. It shows the time of an event, S for stop/R for release action, the initiating member or the on behalf member of the event. This report is available only for cash markets.
Frequency	Daily.
Availability	This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

##### tt135

##### rptHdr

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

tt135Grp, repeated 0 ... variable times:

##### tt135KeyGrp

##### participantGrp

participant	m	Participant
partLngName	m	Participant Long Name

tt135Grp1, repeated 1 ... variable times:

##### tt135KeyGrp1

##### businessUnitGrp

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

tt135Rec, repeated 1 ... variable times:

trnTim	m	Trn Tim
actnCod	m	Action

**Text Report Structure**

Participant            Participant Long Name

-----  
XXXXX    XX

BU                    BU Long Name            BU Identifier ClMbr

-----  
XXXXXXXX XX            999999 XXXXX

Trn Tim    Action

-----  
23:59:59.99    X

## 5 Introduction to Report Tag Descriptions

This is a description of the tags of XML reports. An overview of the tag descriptions is given first.

### 5.1 Tag Characteristics

The characteristics of each tag are detailed giving the following information.

<b>Description</b>	A short description of the tag's functional meaning.
<b>Format</b>	Defines the format and size of the tag. <i>Table 5.1</i> describes common formats for tags.

Format	Description	Example
alphanumeric n	Text of maximal length n, stored as string.	An tag with format "alphanumeric 6" may contain the values "TRD001" or "ABC" or "".
numeric <i>n [ , m]</i>	Number with n significant digits and, if given, precision m. The number is stored as a string containing the decimal point if applicable.	A tag with format "numeric 5, 2" might contain the values "314.15" or "3.14" or "0.00".
numeric signed <i>n [ , m]</i>	Signed number with n significant digits and, if given, precision m. The number is stored as a string prefixed with the "+" or "-" sign and containing the decimal point if applicable.	A tag with format "numeric signed 5, 2" may contain the values "+314.15" or "+3.14" or "--314.15" or "+0.00".
DateFormat	Date, stored as a string in the format CCYY-MM-DD	A DateFormat tag may contain the value "2005-03-28".
TimeFormat	Time, stored as a string in the format hh:mm:ss.cc, reported in the corresponding market place time zone.	A TimeFormat tag may contain the value "23:59:59.99"
TimeFormat18	Time, stored as a string in the format hh:mm:ss.cccccccc, reported in the corresponding market place time zone.	A TimeFormat tag may contain the value "23:59:59.999999999"

Table 5.1 - Tag Formats

<b>Valid Values</b>	Some tags have a predefined limited set of values they may contain.
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<b>Decodes</b>	The decoded literals belonging to the valid values constants as used in the generic text reports.
<b>Descriptions</b>	A short description of the value's functional meaning.
<b>Where used</b>	A reference to the XML reports which contain this tag in their structure.

---

## 6 XML Report Tag Descriptions

The following sections provide specific information on XML Report tags.

### 6.1 account

**Description** This field contains the account group code, which gives the type and the sub type of trading account in which the transaction is executed.

**Format** alphanumeric 2

**Where used:** RD135 Trade Enrichment Rule Status  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE550 Open Order Detail  
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 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

---

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## 6.4 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

## 6.5 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)
BE	BE	Best Execution (Cash specific)
G1	G1	Pre-Designated Give-Up (actually booked to A1)(Derivatives specific)
G2	G2	Designated Give-Up (actually booked to A1)(Derivatives specific)
M	M	Market Maker Accounts (Derivatives specific)
M1	M1	Market Maker Account M1
M2	M2	Market Maker Account M2 (Derivatives specific)
P	P	Proprietary Accounts (Derivatives specific)
P1	P1	Proprietary Account P1
P2	P2	Proprietary Account P2 (Derivatives specific)
PP	PP	Proprietary Accounts (Derivatives specific)
RP	RP	Riskless Principal (Cash specific)
TT	Tot	Total Accounts (Derivatives specific)

Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB068 Transaction Overview
- TC810 T7 Daily Trade Confirmation

## 6.6 accumQty

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

Format numeric 9



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

## 6.7 accumTim

Description This field indicates the accumulated time with valid quotes in relevant series. It is also known as basis quotation time and used to calculate the quotation coverage.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement  
TD956 Basis Building Block Liquidity Provider  
TD957 Package Building Block Liquidity Provider Measurement and  
Advanced Designated Liquidity Provisioning  
TD959 Designated Market Making Measurement

## 6.8 action

Description This field shows the GUI action that is required to be processed in RDS. Valid values: stopBusinessUnit stopBusinessUnitMarketSupervision releaseBusinessUnit releaseBusinessUnitMarketSupervision stopUser releaseUser stopUserMarketSupervision releaseUserMarketSupervision.

Format alphanumeric 40

Where used: TT133 Trading Risk Events

## 6.9 activationType

Description This field contains the activation type.

Format alphanumeric 6

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	INACTI	Quotes are inactivated
1	ACTIVE	Quotes are activated

Where used: TT132 Market Maker Protection

## 6.10 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

Where used: TC540 Daily Order Maintenance  
TE540 Daily Order Maintenance

## 6.11 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

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## 6.12 actTradeDay

Description	This field contains counts of this month's preceding trading days.
Format	numeric 2
Where used:	TR101 MiFID II OTR Report

## 6.13 addCrt

Description	This field contains the additional credit.
Format	numeric signed 15, 2
Where used:	CB062 Designated Sponsor Refund

## 6.14 addMembId

Description	This field contains the additional member ID.
Format	alphanumeric 5
Where used:	CB042 Fee Per Executed Order

## 6.15 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

## 6.16 algoId

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

Format alphanumeric 20

Where used: TR162 Algo HFT Error  
TR163 Algo HFT Status

## 6.17 alphaOrderNo

Description This field indicates the unique order ID stamped at the exchange or the order identification number assigned to an order by the Eurex classic exchange, in alphanumeric format.

Format alphanumeric 12

Where used: TE540 Daily Order Maintenance  
TE550 Open Order Detail  
TE810 T7 Daily Trade Confirmation  
TE812 Daily Prevented Self-Matches

## 6.18 annualisationFactor

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

Format numeric 3

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

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### 6.19 approvalTime

Description	This field contains the time provided by the Exchange when the TES side is approved.
Format	TimeFormat18
Where used:	TE545 Daily TES Maintenance

### 6.20 armvm

Description	This field indicates the Accumulated Return on Modified Variation Margin.
Format	numeric signed 12, 6
Where used:	TA114 Variance Futures Parameter

### 6.21 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

### 6.22 audtApprId

Description	This field indicates the login name of the user who approved the trading risk event.
Format	alphanumeric 30

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Where used: TT133 Trading Risk Events

### 6.23 audtEntId

Description This field indicates the login name of the user who entered the trading risk event..

Format alphanumeric 30

Where used: TT133 Trading Risk Events

### 6.24 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

### 6.25 audtValAfter

Description This field indicates the Audit Trail Data After change.

Format alphanumeric 32

Where used: RD110 User Profile Maintenance  
RD120 User Transaction Size Limit Maintenance  
RD130 Trade Enrichment Rule Maintenance  
RD140 Pre-trade Limits Maintenance - Trading Participant

### 6.26 audtValBefore

Description This field indicates the Audit Trail Data Before change.

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Format                      alphanumeric 32

Where used:                RD110 User Profile Maintenance  
RD120 User Transaction Size Limit Maintenance  
RD130 Trade Enrichment Rule Maintenance  
RD140 Pre-trade Limits Maintenance - Trading Participant

## 6.27    **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

## 6.28    **baseVol**

Description                This field contains the basis limit for the volume based OTR for the respective product group .

Format                      numeric 13

Where used:                TR100 Order to Trade Ratio Report

## 6.29    **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.

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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.

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

### 6.30      beneficiary

Description                      This field contains a reference number agreed between the Eurex exchange participant and its external cooperation partner from different exchange, used in selected cooperation links such as with KRX.

Format                              alphanumeric 9

Where used:                      RD135 Trade Enrichment Rule Status  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE550 Open Order Detail

### 6.31      bestExecution

Description                      This field indicates whether the order was entered as BEST order.

Format                              alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	FALSE	The order was not entered as BEST Order
1	TRUE	The order was entered as BEST Order

Where used:                      TC540 Daily Order Maintenance  
TC550 Open Order Detail



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### 6.32 bidPrc

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

Format numeric signed 9, 5

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

### 6.33 bidQty

Description This field indicates the quantity of an order which has been submitted or has not yet been executed.

Format numeric 9

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

### 6.34 businessDay

Description This field contains current business day.

Format alphanumeric 10

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance  
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

### 6.35 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.

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Format numeric signed 2

Where used: TA115 Total Return Futures Parameters

### 6.36 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
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD120 User Transaction Size Limit Maintenance
- RD125 User Transaction Size Limit Status
- RD130 Trade Enrichment Rule Maintenance
- RD135 Trade Enrichment Rule Status
- RD140 Pre-trade Limits Maintenance - Trading Participant
- RD145 Pre-trade Limits Status - Trading Participant
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TE535 Cross and Quote Requests
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE550 Open Order Detail
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches
- TL001 System Transaction Overview
- TR101 MiFID II OTR Report
- TR160 Identifier Mapping Error
- TR161 Identifier Mapping Status
- TR162 Algo HFT Error

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TR163 Algo HFT Status  
 TR901 MiFID II Message Rate Report  
 TR902 Daily Order and Quote Transactions  
 TT132 Market Maker Protection  
 TT133 Trading Risk Events  
 TT135 Risk Event Report

### 6.37 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
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD120 User Transaction Size Limit Maintenance
- RD125 User Transaction Size Limit Status
- RD130 Trade Enrichment Rule Maintenance
- RD135 Trade Enrichment Rule Status
- RD140 Pre-trade Limits Maintenance - Trading Participant
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TE535 Cross and Quote Requests
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE550 Open Order Detail
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches
- TL001 System Transaction Overview
- TR101 MiFID II OTR Report
- TR160 Identifier Mapping Error
- TR161 Identifier Mapping Status
- TR162 Algo HFT Error

TR163 Algo HFT Status  
 TR901 MiFID II Message Rate Report  
 TR902 Daily Order and Quote Transactions  
 TT132 Market Maker Protection  
 TT133 Trading Risk Events  
 TT135 Risk Event Report

### 6.38 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
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD120 User Transaction Size Limit Maintenance
- RD125 User Transaction Size Limit Status
- RD130 Trade Enrichment Rule Maintenance
- RD135 Trade Enrichment Rule Status
- RD140 Pre-trade Limits Maintenance - Trading Participant
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TE535 Cross and Quote Requests
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE550 Open Order Detail
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches
- TL001 System Transaction Overview
- TR101 MiFID II OTR Report
- TR160 Identifier Mapping Error
- TR161 Identifier Mapping Status
- TR162 Algo HFT Error

TR163 Algo HFT Status  
 TR901 MiFID II Message Rate Report  
 TR902 Daily Order and Quote Transactions  
 TT132 Market Maker Protection  
 TT133 Trading Risk Events  
 TT135 Risk Event Report

### 6.39 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:**

TA113 Complex and Flexible Instrument Definition  
 TC230 Cross and Quote Requests  
 TC540 Daily Order Maintenance  
 TC550 Open Order Detail  
 TC810 T7 Daily Trade Confirmation  
 TC812 T7 Daily Prevented Self-Matches  
 TE535 Cross and Quote Requests  
 TE540 Daily Order Maintenance  
 TE545 Daily TES Maintenance  
 TE550 Open Order Detail  
 TE600 Eurex EnLight Maintenance  
 TE610 Eurex EnLight Best Execution Summary  
 TE810 T7 Daily Trade Confirmation  
 TE812 Daily Prevented Self-Matches

### 6.40 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.

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Format                      alphanumeric 32

Where used:                TE545 Daily TES Maintenance

### 6.41    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		

Where used:                RD115 User Profile Status

### 6.42    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

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### 6.43 classRule

Description States type of the long value.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
N	N	National ID
L	L	LEI
	EMPTY	Indicates that the long value has to be 'AGGR'

Where used: TR161 Identifier Mapping Status

### 6.44 clearingParticipant

Description Clearing Member of the exchange that has a specific Clearing Business Unit which receives trade information for the trades of all own trading business units as well as for the trades of the trading business units of related Non-Clearing Members.

Format alphanumeric 5

Where used: RD155 Pre-trade Limits Status - Clearing Participant

### 6.45 clearingPrc

Description This field contains the clearing price when it differs from the order execution price.

Format numeric signed 9, 5

Where used: TE810 T7 Daily Trade Confirmation

### 6.46 clearingPriceOffset

Description This field indicates the clearing price offset of the variance futures contract.

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Format                      numeric 12, 6

Where used:                TA114 Variance Futures Parameter

#### **6.47    clearingQty**

Description                This field contains the clearing quantity when it differs from the order executed quantity.

Format                      numeric 9

Where used:                TE810 T7 Daily Trade Confirmation

#### **6.48    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  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE550 Open Order Detail

#### **6.49    clientIdentifier**

Description                This field contains the Code used to identify the client of an order for agent account of the member or participant of the trading venue.

Format                      alphanumeric 20



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Where used: TC540 Daily Order Maintenance  
TC550 Open Order Detail  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE550 Open Order Detail

### 6.50 clientRef

Description This field indicates the client order ID entered by the trader.

Format alphanumeric 20

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

### 6.51 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: TE545 Daily TES Maintenance

### 6.52 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	

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Where used: TA113 Complex and Flexible Instrument Definition  
TA116 Decay Split Table  
TE930 T7 Daily Trade Statistics

### 6.53 **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

### 6.54 **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 1

Where used: TA113 Complex and Flexible Instrument Definition  
TA116 Decay Split Table

### 6.55 **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: TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE550 Open Order Detail

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### 6.56 contractMonth

Description	This field indicates the contract month of the instrument.
Format	numeric 2
Where used:	TA116 Decay Split Table

### 6.57 contractYear

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

### 6.58 cooperationPartner

Description	This field denotes the MIC code for the market associated with the external cooperation partner	
Format	alphanumeric 4	
<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
XKFE		Korea Exchange (Futures Market)
XTAF		Taiwan Futures Exchange
Where used:	RD135 Trade Enrichment Rule Status	

### 6.59 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

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Where used: TE545 Daily TES Maintenance

## 6.60 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

## 6.61 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

## 6.62 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

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### 6.63 covReq

**Description** This field contains coverage requirement, which is the percentage of trading period required to be covered by good quotes for a member registered under advanced or permanent market maker program.

**Format** numeric 5

**Where used:** TD955 Building Block Liquidity Provider Measurement  
TD956 Basis Building Block Liquidity Provider  
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning  
TD959 Designated Market Making Measurement  
TD982 Special Report French Equity Options

### 6.64 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  
TD959 Designated Market Making Measurement  
TD982 Special Report French Equity Options

### 6.65 covTimPercent

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

**Format** numeric 6, 2

**Where used:** TD982 Special Report French Equity Options

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## 6.66 Crossed

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

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
Y		SMP action took place
N		No SMP action took place

Where used: TE540 Daily Order Maintenance

## 6.67 cshPrcConv

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

Format numeric 8, 4

Where used: TE545 Daily TES Maintenance

## 6.68 ctpyStlIdAct

Description This field contains the settlement account of CounterParty Member.

Format alphanumeric 35

Where used: TC810 T7 Daily Trade Confirmation

## 6.69 ctpyStlIdLoc

Description This field contains the settlement location of CounterParty Member.

Format alphanumeric 3

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Where used: TC810 T7 Daily Trade Confirmation

### 6.70 ctrPtyId

Description This field contains the counterparty member ID.

Format alphanumeric 5

Where used: TC810 T7 Daily Trade Confirmation

### 6.71 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

### 6.72 currSetlmtPrc\_1

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

Format numeric 9, 5

Where used: TE930 T7 Daily Trade Statistics

### 6.73 currTypCod

Description This field indicates the currency in which transactions will be settled. The currency code is based on the ISO standard.

Format alphanumeric 3

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Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB080 Monthly Fee and Rebate Statement
- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TD930 Daily Trade Statistics
- TE545 Daily TES Maintenance
- TL001 System Transaction Overview

#### **6.74 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

#### **6.75 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:

- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance

#### **6.76 customIndex**

Description This field represents the Custom Index to be applied to the trading to clearing price conversion.



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Format numeric signed 12, 6

Where used: TE545 Daily TES Maintenance

### **6.77 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

### **6.78 dailyFunding**

Description This field represents the Daily Funding amount calculated from the Funding Rate entered for the day and applied for the Funding Days to the Underlying Index of the previous day.

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

### **6.79 dateUploaded**

Description Date when the valid mapping has been uploaded by the participant

Format DateFormat

Where used: TR161 Identifier Mapping Status  
TR162 Algo HFT Error  
TR163 Algo HFT Status

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## 6.80 **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 TD949 MTD - Advanced Market Making Strategy Quote Request Performance

## 6.81 **daySettlDate**

Description	This field represents the Day Settlement Date, i.e. the Business Date plus the Business Day Offset.
Format	DateFormat
Where used:	TA115 Total Return Futures Parameters

## 6.82 **daysToMaturity**

Description	This field represents the Days to Maturity calculated as the calendar day difference between the Expiration Settlement Date and the Day Settlement Date.
Format	numeric 4
Where used:	TA115 Total Return Futures Parameters

## 6.83 **dayTesVol**

Description	This field contains the total TES contract volume of the current day.
Format	numeric 9

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Where used: TE930 T7 Daily Trade Statistics

## 6.84 dayTotVol

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

Format numeric 9

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

## 6.85 dCutLim

Description This field contains the daily cut limit, which is the maximum number of quote requests used for calculating the daily violation percentage.

Format numeric 10

Where used: TD940 Daily Regular Market Making Quote Request Performance  
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance  
TD942 Daily Advanced Market Making Quote Request Performance

## 6.86 dealFreeText

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

Format alphanumeric 20

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

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### 6.87 dealId

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

Format alphanumeric 20

Where used: TE545 Daily TES Maintenance  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### 6.88 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

### 6.89 dealPrc

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

Format numeric signed 9, 5

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

### 6.90 dealQty

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

Format numeric 9

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

### 6.91 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: TE600 Eurex EnLight Maintenance

### 6.92 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: TE600 Eurex EnLight Maintenance

### 6.93 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	C	Deal is Rejected by the Requester
4	R	Deal is Rejected by the Respondent
5	T	Deal is Rejected due to Time Out

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Where used: TE600 Eurex EnLight Maintenance

## 6.94 dealTime

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

Format TimeFormat18

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

## 6.95 dealUpdateTime

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

Format TimeFormat18

Where used: TE600 Eurex EnLight Maintenance

## 6.96 decaySplit

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

Format numeric 2

Where used: TA116 Decay Split Table

## 6.97 defaultClearingPriceOffset

Description This field indicates the default value used to initialize the clearing price offset of new variance futures contracts.

Format numeric 12, 6

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Where used: TA114 Variance Futures Parameter

## 6.98 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 9

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

## 6.99 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

## 6.100 deltaExch

**Description** This flag indicates whether Delta Exchange is part of the Negotiation Event or not.

**Format** alphanumeric 1

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

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

### **6.101 discFactor**

Description This field indicates the discount factor calculated from the interest till expiration.

Format numeric 10, 9

Where used: TA114 Variance Futures Parameter

### **6.102 disclaimer**

Description This field contains the disclaimer of the report.

Format alphanumeric 300

Where used: TD982 Special Report French Equity Options

### **6.103 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



### **6.104 dlyHghPrc**

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

Format numeric 9, 5

Where used: TD930 Daily Trade Statistics

### **6.105 dlyHghPrcSignd**

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

Format numeric signed 9, 5

Where used: TE930 T7 Daily Trade Statistics

### **6.106 dlyLowPrc**

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

Format numeric 9, 5

Where used: TD930 Daily Trade Statistics

### **6.107 dlyLowPrcSignd**

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

Format numeric signed 9, 5

Where used: TE930 T7 Daily Trade Statistics

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### **6.108 dscr1**

Description This field contains the descriptor.

Format alphanumeric 132

Where used: CB068 Transaction Overview

### **6.109 dwzNo**

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

Format numeric 4

Where used: TC810 T7 Daily Trade Confirmation

### **6.110 effMaxCalSprdQty**

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

Format numeric 9

Where used: RD125 User Transaction Size Limit Status

### **6.111 effMaxOrdrQty**

Description This field contains the effective maximum quantity of regular order, which is allowed to the trader in the given product.

Format numeric 9

Where used: RD125 User Transaction Size Limit Status

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### 6.112 effMaxTESQty

Description This field contains the effective maximum quantity of a TES trade, which is allowed to the trader in the given product.

Format numeric 9

Where used: RD125 User Transaction Size Limit Status

### 6.113 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

### 6.114 elapsedNoTradingDays

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

Format numeric 4

Where used: TA114 Variance Futures Parameter

### 6.115 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

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

Where used: RD115 User Profile Status

### **6.116 enableBESTAcct**

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

### **6.117 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

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### 6.118 enableProprietaryAcct

Description This field indicates whether a trader is allowed to act in proprietary account and is only relevant for Cash Market.

Format alphanumeric 1

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

Where used: RD115 User Profile Status

### 6.119 enableRisklessPrincipalAcct

Description This flag indicate if trader is allowed to act in riskless account (allowed to use Riskless trading capacity)

Format numeric 1

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

Where used: RD115 User Profile Status

### 6.120 endDat

Description This field indicates the end date, up to which the member's transactions are considered while generating the report.

Format DateFormat

Where used: TE545 Daily TES Maintenance

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### 6.121 enteringUser

Description This field indicates the user who entered the order.

Format alphanumeric 6

Where used: TC540 Daily Order Maintenance  
TC810 T7 Daily Trade Confirmation  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance

### 6.122 entRole

Description This field contains the entitlement role.

Format alphanumeric 30

Where used: RD110 User Profile Maintenance  
RD115 User Profile Status

### 6.123 entryDate

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

Format DateFormat

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

### 6.124 entryTime

Description This field contains the original entry 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  
TE545 Daily TES Maintenance  
TE550 Open Order Detail

### 6.125 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  
RD110 User Profile Maintenance  
RD115 User Profile Status  
RD120 User Transaction Size Limit Maintenance  
RD125 User Transaction Size Limit Status  
RD130 Trade Enrichment Rule Maintenance  
RD135 Trade Enrichment Rule Status  
RD140 Pre-trade Limits Maintenance - Trading Participant  
RD145 Pre-trade Limits Status - Trading Participant  
RD155 Pre-trade Limits Status - Clearing Participant  
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  
TC550 Open Order Detail  
TC810 T7 Daily Trade Confirmation

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TC812 T7 Daily Prevented Self-Matches  
 TC910 T7 Daily Match Step Activity  
 TD930 Daily Trade Statistics  
 TD940 Daily Regular Market Making Quote Request Performance  
 TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance  
 TD942 Daily Advanced Market Making Quote Request Performance  
 TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance  
 TD944 Daily Advanced Market Making Strategy Quote Request Performance  
 TD945 MTD - Regular Market Making Quote Request Performance  
 TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance  
 TD947 MTD - Advanced Market Making Quote Request Performance  
 TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance  
 TD949 MTD - Advanced Market Making Strategy 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  
 TD959 Designated Market Making Measurement  
 TD982 Special Report French Equity Options  
 TD983 Regulatory Market Making MTD  
 TE535 Cross and Quote Requests  
 TE540 Daily Order Maintenance  
 TE545 Daily TES Maintenance  
 TE550 Open Order Detail  
 TE600 Eurex EnLight Maintenance  
 TE610 Eurex EnLight Best Execution Summary  
 TE810 T7 Daily Trade Confirmation  
 TE812 Daily Prevented Self-Matches  
 TE910 T7 Daily Trade Activity  
 TE930 T7 Daily Trade Statistics  
 TL001 System Transaction Overview  
 TR100 Order to Trade Ratio Report  
 TR101 MiFID II OTR Report  
 TR102 Excessive System Usage Report  
 TR160 Identifier Mapping Error  
 TR161 Identifier Mapping Status  
 TR162 Algo HFT Error  
 TR163 Algo HFT Status  
 TR901 MiFID II Message Rate Report



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TR902 Daily Order and Quote Transactions  
TT132 Market Maker Protection  
TT133 Trading Risk Events  
TT135 Risk Event Report

### **6.126 errDescription**

Description                      Contains the error message. The following content will be possible:

Format                              alphanumeric 2

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1		Client long value is missing.
2		Duplicate record in database.
3		PNAL. Pending allocations. Client long value has not been provided for Short Code ID.
4		AGGR. Aggregated order. Client long value is neither a National ID or LEI nor an ALGO ID, but the respective Short Code ID stands for several clients.
5		Duplicate record submitted on the same business date.
6		Invalid Short Code ID.
7		ParticipantID not assign.
8		MIC not assigned.
9		Invalid uploadFile format.
10		Invalid value in the field Participant ID.
11		Invalid value in field MIC.
12		Invalid value in field Status Indicator.
13		Invalid value in field Valid from date.
14		Invalid value in field Classification rule.
15		Invalid value in field National ID Country Code.
16		Invalid value in field National ID Priority.
17		Invalid value in field Client long value.
18		Invalid LEI format for Client long value.
19		Invalid combination. Classification Rule is empty; the Client long value can be only PNAL, AGGR, NORE, No Client or NO CLIENT.
20		Invalid Algo ID.
21		Invalid value in field upload date.
22		Invalid value in field email address.
98		Complete uploadFile rejected.
99		Other errors.

Where used: TR160 Identifier Mapping Error  
TR162 Algo HFT Error

## 6.127 etiCmlVol

Description This field contains the cumulated ETI volume.

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Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

### **6.128 etiFeeAftReb**

Description This field contains the ETI fee after rebate.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

### **6.129 etiFeeReb**

Description This field contains the ETI fee rebate.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

### **6.130 etiUnRebFee**

Description This field contains the unrebated fee.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

### **6.131 eventActivity**

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

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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:                      TE600 Eurex EnLight Maintenance

### 6.132    **eventId**

Description                      This field contains the Negotiation Event ID given by the Selective RFQ service (unique per business day).

Format                              alphanumeric 20

Where used:                      TE545 Daily TES Maintenance  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### 6.133    **eventOpenQty**

Description                      This field contains the Open Quantity and for respondent based on the corresponding Show Quantity Flag

Format                              numeric 9

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

### 6.134    **eventOverallQty**

Description                      This field contains the Overall Quantity which is sum of the Open Quantity and the Total Deal Quantity.

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Format numeric 9

Where used: TE600 Eurex EnLight Maintenance

### 6.135 eventReportId

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

Format alphanumeric 20

Where used: TE600 Eurex EnLight Maintenance

### 6.136 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: TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### 6.137 eventStartTime

Description This field contains the Negotiation Event Start Time in the generic time format.

Format TimeFormat18

Where used: TE600 Eurex EnLight Maintenance

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### 6.138 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

Where used: TE600 Eurex EnLight Maintenance

### 6.139 eventTotalDealQty

Description This field contains the sum of all the Deal quantities for the Negotiation Event.

Format numeric 9

Where used: TE600 Eurex EnLight Maintenance

### 6.140 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

### 6.141 excessTxn

Description This field contains excess transactions above the transaction limit

Format numeric 12

Where used: TR102 Excessive System Usage Report

### 6.142 exchangeOrderId

Description This field indicates the unique order ID stamped at the exchange or the order identification number assigned to an order by the Eurex classic exchange.

Format alphanumeric 20

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  
TR160 Identifier Mapping Error

### 6.143 exchCurrTypCod

Description This field contains the currency type of the transaction fees.

Format alphanumeric 3

Where used: CB042 Fee Per Executed Order  
CB050 Fee Overall Summary  
CB060 Fee Statement

**6.144** **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
XDUB		DUBLIN

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
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD120 User Transaction Size Limit Maintenance
- RD125 User Transaction Size Limit Status
- RD130 Trade Enrichment Rule Maintenance
- RD135 Trade Enrichment Rule Status
- RD140 Pre-trade Limits Maintenance - Trading Participant
- RD145 Pre-trade Limits Status - Trading Participant
- RD155 Pre-trade Limits Status - Clearing Participant
- 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
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TC910 T7 Daily Match Step Activity
- TD930 Daily Trade Statistics
- TD940 Daily Regular Market Making Quote Request Performance
- TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance



TD942 Daily Advanced Market Making Quote Request Performance  
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance  
TD944 Daily Advanced Market Making Strategy Quote Request Performance  
TD945 MTD - Regular Market Making Quote Request Performance  
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance  
TD947 MTD - Advanced Market Making Quote Request Performance  
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance  
TD949 MTD - Advanced Market Making Strategy 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  
TD959 Designated Market Making Measurement  
TD982 Special Report French Equity Options  
TD983 Regulatory Market Making MTD  
TE535 Cross and Quote Requests  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE550 Open Order Detail  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary  
TE810 T7 Daily Trade Confirmation  
TE812 Daily Prevented Self-Matches  
TE910 T7 Daily Trade Activity  
TE930 T7 Daily Trade Statistics  
TL001 System Transaction Overview  
TR100 Order to Trade Ratio Report  
TR101 MiFID II OTR Report  
TR102 Excessive System Usage Report  
TR160 Identifier Mapping Error  
TR161 Identifier Mapping Status  
TR162 Algo HFT Error  
TR163 Algo HFT Status  
TR901 MiFID II Message Rate Report  
TR902 Daily Order and Quote Transactions  
TT132 Market Maker Protection  
TT133 Trading Risk Events  
TT135 Risk Event Report

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### 6.145 **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 TC810 T7 Daily Trade Confirmation

### 6.146 **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:	TC540 Daily Order Maintenance TC550 Open Order Detail TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail

### 6.147 **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 9, 5
Where used:	TC540 Daily Order Maintenance TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches TC910 T7 Daily Match Step Activity TE540 Daily Order Maintenance

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TE545 Daily TES Maintenance  
TE810 T7 Daily Trade Confirmation  
TE812 Daily Prevented Self-Matches  
TE910 T7 Daily Trade Activity

### 6.148 execQty

**Description** This field contains the order executed quantity, which is the matched quantity as a result of a trade.

**Format** numeric 9

**Where used:** TC540 Daily Order Maintenance  
TC550 Open Order Detail  
TC810 T7 Daily Trade Confirmation  
TC910 T7 Daily Match Step Activity  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE550 Open Order Detail  
TE810 T7 Daily Trade Confirmation  
TE910 T7 Daily Trade Activity

### 6.149 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:** TC540 Daily Order Maintenance  
TC550 Open Order Detail  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE550 Open Order Detail

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### 6.150 execTime

Description	This field contains the time provided by the Exchange when the TES trade is executed.
Format	TimeFormat18
Where used:	TE545 Daily TES Maintenance

### 6.151 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	

### 6.152 expDat

Description	This field contains the expiration date of the contract.
Format	DateFormat
Where used:	TA114 Variance Futures Parameter TA115 Total Return Futures Parameters

### 6.153 expiryDate

Description	This field contains the expiration date of the order applied by the participant. The order remains valid until this date.
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Format	DateFormat
Where used:	TC540 Daily Order Maintenance TC550 Open Order Detail TE540 Daily Order Maintenance TE550 Open Order Detail

### 6.154 expRat

Description	This field indicates the interpolated interest rate till the contract expiration given in percentage.
Format	numeric signed 6, 4
Where used:	TA114 Variance Futures Parameter

### 6.155 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

### 6.156 expToBeQuot

Description	This field contains the number of expirations to be quoted as an obligation to a market maker program.
Format	numeric 5

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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
- TD959 Designated Market Making Measurement
- TD982 Special Report French Equity Options

### 6.157 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
- TD959 Designated Market Making Measurement
- TD982 Special Report French Equity Options
- TD983 Regulatory Market Making MTD

### 6.158 feeAdj

Description This field contains the fee adjustment type.

Format alphanumeric 40

Where used: CB080 Monthly Fee and Rebate Statement

### 6.159 feeAmnt

Description This field contains the fee amount for the contract.

Format numeric signed 15, 2

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Where used: CB080 Monthly Fee and Rebate Statement

### 6.160 feeCrtDayAmnt

Description This field contains the current day's fees per type of fees.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

### 6.161 feeCrtMthAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

### 6.162 feeCrtMthBal

Description This field contains the fee current monthly balance.

Format numeric 15, 2

Where used: CB060 Fee Statement

### 6.163 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

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### 6.164 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

### 6.165 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

### 6.166 feePrvDayAmnt

Description	This field contains the current month's fees at previous day's value per fee type.
Format	numeric 15, 2
Where used:	CB050 Fee Overall Summary

### 6.167 feePrvMthAmnt

Description	This field contains the sum of previous month calculated fees.
Format	numeric 15, 2



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Where used: CB050 Fee Overall Summary

### **6.168 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

### **6.169 feeTypCod**

Description This field contains the Fee Type Code.

Format alphanumeric 3

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
703	703	OTC TRADE
708	708	MIDPOINT
710	710	ETFs ETCs PASS
715	715	DS Bonus
716	716	SP Bonus
717	717	SP Bonus PE
722	722	BEST TRADE
723	723	BEST CLEANUP
730	730	DAX
731	731	ETFs ETCs
732	732	OTHER INSTR
740	740	ETI NP DAX
741	741	ETI NP ETF ETCs
742	742	ETI NP OTH INST
750	750	MUTUAL FUNDS
751	751	EQU CONT AUCTION
752	752	BONDS
753	753	BONDS SSF
770	770	ETI TEMP DAX
771	771	ETI TEMP ETFETC
780	780	PERF BASED REB
781	781	PERF BASED REB
785	785	DESI REFUND
786	786	REB NEW MEM
787	787	MINIMUM FEE
788	788	TL QUOTES FEE
789	789	TL INQ FEE
790	790	TL ORDER FEE
791	791	CONNECTION FEES
792	792	MANUAL FEE ADJ
793	793	ETI/NP REBATE
797	797	TOP ORDR CREDIT
798	798	TRAD SESS DISC
799	799	TOP+ ORD CREDIT
800	800	TAF ACT MAN F
801	801	OTC TRADES LIS
802	802	HIDDEN ORDR FEE
803	803	TAF ACT MAN V

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804	804	XON UTIL FEE
805	805	MIDPNT LQTY CRT
806	806	SMP
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

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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

Where used:           CB042 Fee Per Executed Order  
                          CB050 Fee Overall Summary  
                          CB060 Fee Statement  
                          CB080 Monthly Fee and Rebate Statement

### **6.170   feeTypNam**

Description           This field contains the fee type name.

Format                alphanumeric 40

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<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 (ETFs) and Exchange Traded

		Commodities (ETCs) 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
BEST TRADE	BEST TRADE	Transaction Fees Xetra BEST Service (executed quotes of the BEST Executor via the BEST Executor account "E")
BEST CLEANUP	BEST CLEANUP	Transaction Fees Xetra BEST Service (Cleanup)
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)
ETI NP DAX	ETI NP DAX	Transaction Fees for DAX Instruments Value-based price (ETI/NP order)
ETI NP ETF ETCs	ETI NP ETF ETCs	Transaction Fees for Exchange Traded Funds and Exchange Traded Commodities Value-based price (ETI/NP order)
ETI NP OTH INST	ETI NP OTH INST	Transaction Fees for Other Instruments Value-based price (ETI/NP order)
MUTUAL FUNDS	MUTUAL FUNDS	Transaction Fees for Mutual Funds
EQU CONT AUCT	EQU CONT AUCT	Transaction Fees for Equities in Continuous Auction Trading Model
BONDS	BONDS	Transaction Fees for Bonds
BONDS SSF	BONDS SSF	Specialist Service Fee for Bonds
ETI TEMP DAX	ETI TEMP DAX	ETI TEMP DAX
ETI TEMP ETFETC	ETI TEMP ETFETC	ETI TEMP ETFETC
PERF BASED REB	PERF BASED REB	Performance Based Rebate for Specialists
PERF BASED REB	PERF BASED REB	Performance Based Rebate for Specialists
DESI REFUND	DESI REFUND	Designated Sponsor Refund for trades of a Designated Sponsor
REB NEW MEM	REB NEW MEM	Rebate for new Xetra Member
MINIMUM FEE	MINIMUM FEE	Minimum transaction fees per month. Only the difference between minimum amount and the reached transaction fees is charged.
TL QUOTES FEE	TL QUOTES FEE	Transaction Limit Fee for Quotes (Excessive Usage)
TL INQ FEE	TL INQ FEE	Transaction Limit Fee for Inquiries (Excessive Usage)
TL ORDER FEE	TL ORDER FEE	Transaction Limit Fee for Orders (Excessive Usage)

		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
ETI/NP REBATE	ETI/NP REBATE	Rebate for ETI non persistent 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
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

Where used:

CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB080 Monthly Fee and Rebate Statement



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### 6.171 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

### 6.172 finalIndex

Description	This field represents the Final Index set to the daily Underlying Index and used for the Preliminary to Final price conversion.
Format	numeric signed 12, 6
Where used:	TA115 Total Return Futures Parameters

### 6.173 fixClOrdId

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

### 6.174 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

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### 6.175 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:	TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail

### 6.176 floor

Description	This field contains month floor which is used to calculate volume component.
Format	numeric 12
Where used:	TR102 Excessive System Usage Report

### 6.177 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

### 6.178 floorType

Description	This field indicates whether member was qualified for MM Base, possible values are "MM Floor. / .non-MM Floor".
Format	alphanumeric 12

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Where used: TR102 Excessive System Usage Report

### 6.179 floorVol

Description This field displays the minimum number of otr free transactions per member on that day (can be increased by higher number of trades, see field "limit").

Format numeric 7

Where used: TR101 MiFID II OTR Report

### 6.180 flxCntrSynProdId

Description This field contains a synthetical product ID for flexible contracts. It is derived from regular product ID by configuring it according to the settlement type and exercise type.

Format alphanumeric 4

Where used: TA113 Complex and Flexible Instrument Definition

### 6.181 flxOptCntrExerPrc

Description This field contains the flexible option contract exercise price, which is defined by the participant. It is the price at which the underlying will be received or delivered when the contract is exercised.

Format numeric 9, 4

Where used: TA113 Complex and Flexible Instrument Definition

### 6.182 freeText1

Description This field contains the text entered by the participant.  
For Eurex Classic this fields displays the content of the Text field.

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Format                      alphanumeric 12

Where used:                RD135 Trade Enrichment Rule Status  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE550 Open Order Detail

### **6.183    freeText2**

Description                This field contains the text entered by the participant.  
For Eurex Classic this fields displays the content of the Cust field.

Format                      alphanumeric 12

Where used:                RD135 Trade Enrichment Rule Status  
TC540 Daily Order Maintenance  
TC550 Open Order Detail  
TC810 T7 Daily Trade Confirmation  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE550 Open Order Detail

### **6.184    freeText3**

Description                This field contains the text entered by the participant.  
For Eurex Classic this fields displays the content of the UsrOrdrNum field.

Format                      alphanumeric 12

Where used:                RD135 Trade Enrichment Rule Status  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE550 Open Order Detail

### 6.185 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

### 6.186 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  
 TD959 Designated Market Making Measurement

### 6.187 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  
 TD944 Daily Advanced Market Making Strategy Quote Request Performance  
 TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance  
 TD949 MTD - Advanced Market Making Strategy Quote Request Performance

### 6.188 fulfPackEqtInd

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

Format alphanumeric 1

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

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

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

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### 6.190 fulfPackInd

**Description** This field indicates whether the market maker package requirement for the minimum number of quotes on respective option products is 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

### 6.191 fulfQuoReqViolPct

**Description** This field indicates whether the total valid quotes request violation percentage is less than or equal to the monthly allowed violation percentage.

**Format** alphanumeric 3

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

**Where used:** TD955 Building Block Liquidity Provider Measurement  
 TD956 Basis Building Block Liquidity Provider  
 TD957 Package Building Block Liquidity Provider Measurement and  
 Advanced Designated Liquidity Provisioning  
 TD959 Designated Market Making Measurement

### 6.192 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

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

Where used: TD955 Building Block Liquidity Provider Measurement

### 6.193 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

### 6.194 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

### 6.195 fulfStrategyQrInd

Description This field indicates whether the market maker "Strategy"-Building Block requirement for the minimum number of strategy quote requests is 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

### 6.196 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  
TD959 Designated Market Making Measurement

### 6.197 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  
TD959 Designated Market Making Measurement

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### 6.198 fundingDays

Description	This field represents the Funding Days calculated as the calendar day difference between the current and the previous Day Settlement date.
Format	numeric 2
Where used:	TA115 Total Return Futures Parameters

### 6.199 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

### 6.200 goodQuoReqResp

Description	This field contains the good quote request responses, which is the unadjusted number of good answered quote requests provided by the member as obligatory to a market maker agreement with Eurex.
Format	numeric 10
Where used:	TD940 Daily Regular Market Making Quote Request Performance TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance TD942 Daily Advanced Market Making Quote Request Performance TD945 MTD - Regular Market Making Quote Request Performance TD946 MTD - Basis Building Block Liquidity Provider Quote Request

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Performance  
TD947 MTD - Advanced Market Making Quote Request Performance  
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance  
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

### 6.201 **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

### 6.202 **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

### 6.203 **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.

Format numeric 5, 4

Where used: TR100 Order to Trade Ratio Report

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### 6.204 halfMtdDays

Description	This field contains half of the total trading days till date
Format	numeric 2
Where used:	TD983 Regulatory Market Making MTD

### 6.205 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
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### 6.206 headroom

Description	This field contains available headroom before the excessive limit is reached.
Format	numeric 5, 4
Where used:	TR102 Excessive System Usage Report

### 6.207 highPrc

Description	This field contains the higher price since start of trading.
Format	numeric signed 9, 5

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

### 6.208 **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

### 6.209 **initDispQty**

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

Format numeric 9

Where used: TC540 Daily Order Maintenance  
TC550 Open Order Detail

### 6.210 **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

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### 6.211 instManual

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

Format alphanumeric 1

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

Where used: TA114 Variance Futures Parameter

### 6.212 instNam

Description This field contains the instrument long name.

Format alphanumeric 30

Where used: TC540 Daily Order Maintenance  
TC550 Open Order Detail  
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  
TE550 Open Order Detail  
TE810 T7 Daily Trade Confirmation  
TE812 Daily Prevented Self-Matches  
TE910 T7 Daily Trade Activity  
TR901 MiFID II Message Rate Report

### 6.213 instrumentId

Description This field indicates the instrument identification.

Format numeric 20

Where used:

- 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
- TC550 Open Order Detail
- 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
- TE550 Open Order Detail
- 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
- TR901 MiFID II Message Rate Report

## 6.214 instrumentMnemonic

Description This field contains the instrument mnemonic.

Format alphanumeric 40

Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- 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
- TC550 Open Order Detail
- 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

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TD944 Daily Advanced Market Making Strategy Quote Request Performance  
 TE535 Cross and Quote Requests  
 TE540 Daily Order Maintenance  
 TE545 Daily TES Maintenance  
 TE550 Open Order Detail  
 TE600 Eurex EnLight Maintenance  
 TE610 Eurex EnLight Best Execution Summary  
 TE810 T7 Daily Trade Confirmation  
 TE812 Daily Prevented Self-Matches  
 TE910 T7 Daily Trade Activity  
 TE930 T7 Daily Trade Statistics  
 TR901 MiFID II Message Rate Report

### 6.215 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

### 6.216 instrumentType

Description	This field contains the instrument type code.
Format	alphanumeric 1



<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	SIMPLE	Simple Instrument
2	O-STRAT	Standard Option Strategy (Derivatives specific)
3	O-NS-STR	Non-Standard Option Strategy (Derivatives specific)
4	VOLA-STR	Volatility Strategy (Derivatives specific)
5	F-SPREAD	Futures Spread (Derivatives specific)
6	IPS	Inter Product Spread (Derivatives specific)
7	F-STRAT	Standard Futures Strategy (Derivatives specific)
8	PCK-BNDL	Pack and Bundle (Derivatives specific)
9	STRIP	Strip (Derivatives specific)
F	FLEXIBLE	Flexible Instrument (Derivatives specific)

Where used:

- TA113 Complex and Flexible Instrument Definition
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- 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
- TE550 Open Order Detail
- 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
- TR901 MiFID II Message Rate Report
- TT132 Market Maker Protection

## 6.217 instTradDat

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

Format: DateFormat

Where used: TA114 Variance Futures Parameter

## 6.218 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:** TC540 Daily Order Maintenance  
TC550 Open Order Detail  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE550 Open Order Detail

## 6.219 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:** TC540 Daily Order Maintenance  
TC550 Open Order Detail  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE550 Open Order Detail

## 6.220 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

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

Where used: TE545 Daily TES Maintenance

## 6.221 isDisclosed

Description This field indicates when the TES trade is published or not intraday.

Format alphanumeric 1

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

Where used: TE545 Daily TES Maintenance  
TE910 T7 Daily Trade Activity

## 6.222 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  
TC540 Daily Order Maintenance  
TC550 Open Order Detail  
TC810 T7 Daily Trade Confirmation  
TC812 T7 Daily Prevented Self-Matches  
TC910 T7 Daily Match Step Activity  
TD930 Daily Trade Statistics  
TE535 Cross and Quote Requests  
TE540 Daily Order Maintenance

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TE545 Daily TES Maintenance  
TE550 Open Order Detail  
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

### 6.223 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

### 6.224 item

Description List number of deal from list of all deals struck on this deal date (day)

Format numeric 6

Where used: TE610 Eurex EnLight Best Execution Summary

### 6.225 kindOfDepo

Description This field contains the kind of depository.

Format alphanumeric 3

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

### 6.226 lastNegotiatedPrc

Description This field contains the Last Negotiated Price and shown to the respondent based on the corresponding Show Last Negotiated Price Flag and Show Last Negotiated PriceQty Flag.

Format numeric signed 9, 5

Where used: TE600 Eurex EnLight Maintenance

### 6.227 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 9

Where used: TE600 Eurex EnLight Maintenance

### 6.228 legexecPrc

Description This field defines leg price of the instrument which is provided with the TES trade request

Format numeric signed 9, 5

Where used: TE545 Daily TES Maintenance

### 6.229 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.

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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

### 6.230    **limit**

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

Format                              numeric 9

Where used:                      TL001 System Transaction Overview

### 6.231    **limitCnt**

Description                      The respective maximum transaction based OTR threshold per product. Based on the quoting behaviour the member will be considered as a market maker with higher thresholds.

Format                              numeric 17, 4

Where used:                      TR100 Order to Trade Ratio Report

### 6.232    **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

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Where used: TR100 Order to Trade Ratio Report

### 6.233 limitTypeVol

Description The field indicates whether the member was qualified for MMThreshold for the volume based OTR, possible values are "MM Threshold. / Non-MM Threshold".

Format alphanumeric 16

Where used: TR100 Order to Trade Ratio Report

### 6.234 limitVol

Description The respective maximum volume based OTR threshold per product provided. Based on the quoting behaviour the member will be considered as a market maker with higher thresholds.

Format numeric 17, 4

Where used: TR100 Order to Trade Ratio Report

### 6.235 limOrdPrC

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

Format numeric signed 9, 5

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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

### 6.236 **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	
S	Standard	

Where used:

- CB069 Transaction Report
- TR102 Excessive System Usage Report

### 6.237 **limUsageCnt**

Description The usage of the limits, defined as the OTRno divided by ThresholdCount.

Format numeric 10, 4

Where used:

- TR100 Order to Trade Ratio Report

### 6.238 **limUsageVol**

Description The usage of the limits, defined as the OTRvol divided by ThresholdVol.

Format numeric 10, 4



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Where used: TR100 Order to Trade Ratio Report

### 6.239 liqProvActivity

**Description** This flag is used to indicate whether an order, quote or TES trade side is related to a liquidity provision activity, as defined under MiFID II. The provision of this flag is required for an order, quote or TES trade side to be counted towards meeting related market making obligations.

**Format** alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	FALSE
1	T	TRUE

**Where used:** TC540 Daily Order Maintenance  
TC550 Open Order Detail  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE550 Open Order Detail

### 6.240 logNam

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

**Format** alphanumeric 11

**Where used:** RD115 User Profile Status

### 6.241 longValue

**Description** 35 alphanumerical characters, containing the long value. The following content will be possible:-National ID maximum 35 alphanumerical characters, which is the national ID for natural persons-LEI 20 alphanumerical characters, which is the LEI for a legal entity-'AGGR' AGGR, if the short code ID belongs to various clients and therefore an individual identification is not possible

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Format                      alphanumeric 35

Where used:                TR161 Identifier Mapping Status

### **6.242    lowPrc**

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

Format                      numeric signed 9, 5

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

### **6.243    lstExchPrc**

Description                This field contains the last valid price.

Format                      numeric signed 9, 5

Where used:                TD930 Daily Trade Statistics

### **6.244    lstSetlmtPrc\_1**

Description                This field contains the last settlement price.

Format                      numeric 9, 5

Where used:                TE930 T7 Daily Trade Statistics

### **6.245    lstTrdPrc**

Description                This field contains the last trade price.

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Format numeric signed 9, 5

Where used: TE930 T7 Daily Trade Statistics

### 6.246 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

### 6.247 matchEvent

Description This field contains match Event ID - sequential number.

Format numeric 10

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

### 6.248 MatchInstCrossId

Description This field contains the optional SMP-ID entered by the user and determines together with the business unit ID the context of the self-match prevention check.

Format numeric 10

Where used: TC540 Daily Order Maintenance  
TC550 Open Order Detail  
TC812 T7 Daily Prevented Self-Matches  
TE540 Daily Order Maintenance  
TE550 Open Order Detail  
TE812 Daily Prevented Self-Matches

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### 6.249 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  
TE810 T7 Daily Trade Confirmation  
TE910 T7 Daily Trade Activity

### 6.250 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
5	BEST_EXECUTION	Best Execution
6	VDO_MIDPOINT	VDO Midpoint

Where used: TC540 Daily Order Maintenance

### 6.251 maxCalSprdQty

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

Format numeric 9

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Where used: RD125 User Transaction Size Limit Status

### 6.252 maxNoBookOrdersBu

Description This field contains the Maximum number of open orders and quote sides on trading business unit level for a specific product.

Format numeric 6

Where used: RD145 Pre-trade Limits Status - Trading Participant  
RD155 Pre-trade Limits Status - Clearing Participant

### 6.253 maxNoBookOrdersPerFutureBu

Description This field contains the Maximum number of open orders and quote sides on trading business unit level for all futures.

Format numeric 6

Where used: RD145 Pre-trade Limits Status - Trading Participant  
RD155 Pre-trade Limits Status - Clearing Participant

### 6.254 maxNoBookOrdersPerFutureSes

Description This field contains the Maximum number of open orders and quote sides on single session level for all futures.

Format numeric 6

Where used: RD145 Pre-trade Limits Status - Trading Participant

### 6.255 maxNoBookOrdersPerOptionBu

Description This field contains the Maximum number of open orders and quote sides on trading business unit level for all options.

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Format numeric 6

Where used: RD145 Pre-trade Limits Status - Trading Participant  
RD155 Pre-trade Limits Status - Clearing Participant

### **6.256 maxNoBookOrdersPerOptionSes**

Description This field contains the Maximum number of open orders and quote sides on single session level for all options.

Format numeric 6

Where used: RD145 Pre-trade Limits Status - Trading Participant

### **6.257 maxNoBookOrdersSes**

Description This field contains the Maximum number of open orders and quote sides on single session level for a specific product.

Format numeric 6

Where used: RD145 Pre-trade Limits Status - Trading Participant

### **6.258 maxOrderValue**

Description This field define limit per order per user.

Format numeric signed 18, 8

Where used: RD115 User Profile Status

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### 6.259 maxOrdrQty

Description	This field contains the maximum quantity of regular order, which is allowed to the trader in the given product.
Format	numeric 9
Where used:	RD115 User Profile Status RD125 User Transaction Size Limit Status

### 6.260 maxRatioMarket12M

Description	This field contains the max value across all ISINs (for Cash Market) or all products (for Derivatives Market) of the daily report defined as Transactions12Month/TradingSec12Month.
Format	numeric 4
Where used:	TR901 MiFID II Message Rate Report TR902 Daily Order and Quote Transactions

### 6.261 maxRatioMarketDate

Description	This field contains the max value across all ISINs (for Cash Market) or all products (for Derivatives Market) of the daily report defined as NoTransactions/NoSecDate.
Format	numeric 4
Where used:	TR901 MiFID II Message Rate Report TR902 Daily Order and Quote Transactions

### 6.262 maxRatioMarketMtd

Description	This field contains the max value across all ISINs (for Cash Market) or all products (for Derivatives Market) of the daily report defined as NoTransactionsMTD/NoSecMTD.
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Format numeric 4

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

### 6.263 maxRatioNo

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

Format numeric 9

Where used: TR101 MiFID II OTR Report

### 6.264 maxRatioVol

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

Format numeric 10

Where used: TR101 MiFID II OTR Report

### 6.265 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 9

Where used: RD125 User Transaction Size Limit Status



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### 6.266 membCcpClgIdCod

Description	This field indicates the CCP clearing member ID.
Format	alphanumeric 5
Where used:	TC810 T7 Daily Trade Confirmation

### 6.267 membClgIdCod

Description	This field indicates the general clearing member or direct clearing member.
Format	alphanumeric 5
Where used:	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 TD959 Designated Market Making Measurement 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

### 6.268 membClgIdNam

Description	This field contains the full name of clearing institution of the member.
Format	alphanumeric 50

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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
- TD959 Designated Market Making Measurement
- TD982 Special Report French Equity Options
- TD983 Regulatory Market Making MTD

## 6.269 membExchIdCod

Description This field contains the exchange member.

Format alphanumeric 5

Where used:

- TD940 Daily Regular Market Making Quote Request Performance
- TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
- TD942 Daily Advanced Market Making Quote Request Performance
- TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
- TD944 Daily Advanced Market Making Strategy Quote Request Performance
- TD945 MTD - Regular Market Making Quote Request Performance
- TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
- TD947 MTD - Advanced Market Making Quote Request Performance
- TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
- TD949 MTD - Advanced Market Making Strategy 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
- TD959 Designated Market Making Measurement
- TD982 Special Report French Equity Options
- TD983 Regulatory Market Making MTD

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## 6.270 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:	<p>TD940 Daily Regular Market Making Quote Request Performance</p> <p>TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance</p> <p>TD942 Daily Advanced Market Making Quote Request Performance</p> <p>TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance</p> <p>TD944 Daily Advanced Market Making Strategy Quote Request Performance</p> <p>TD945 MTD - Regular Market Making Quote Request Performance</p> <p>TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance</p> <p>TD947 MTD - Advanced Market Making Quote Request Performance</p> <p>TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance</p> <p>TD949 MTD - Advanced Market Making Strategy Quote Request Performance</p> <p>TD954 Stressed Market Conditions</p> <p>TD955 Building Block Liquidity Provider Measurement</p> <p>TD956 Basis Building Block Liquidity Provider</p> <p>TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning</p> <p>TD959 Designated Market Making Measurement</p> <p>TD982 Special Report French Equity Options</p> <p>TD983 Regulatory Market Making MTD</p>

## 6.271 membId

Description	This field contains the member ID.
Format	alphanumeric 5
Where used:	<p>CB042 Fee Per Executed Order</p> <p>CB050 Fee Overall Summary</p> <p>CB060 Fee Statement</p> <p>CB062 Designated Sponsor Refund</p> <p>CB068 Transaction Overview</p> <p>CB069 Transaction Report</p> <p>CB080 Monthly Fee and Rebate Statement</p>

RD110 User Profile Maintenance  
RD115 User Profile Status  
RD120 User Transaction Size Limit Maintenance  
RD125 User Transaction Size Limit Status  
RD130 Trade Enrichment Rule Maintenance  
RD135 Trade Enrichment Rule Status  
RD140 Pre-trade Limits Maintenance - Trading Participant  
RD145 Pre-trade Limits Status - Trading Participant  
RD155 Pre-trade Limits Status - Clearing Participant  
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  
TC550 Open Order Detail  
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  
TD983 Regulatory Market Making MTD  
TE535 Cross and Quote Requests  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE550 Open Order Detail  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary  
TE810 T7 Daily Trade Confirmation  
TE812 Daily Prevented Self-Matches  
TE910 T7 Daily Trade Activity  
TE930 T7 Daily Trade Statistics  
TL001 System Transaction Overview  
TR100 Order to Trade Ratio Report  
TR101 MiFID II OTR Report  
TR102 Excessive System Usage Report  
TR160 Identifier Mapping Error  
TR161 Identifier Mapping Status  
TR162 Algo HFT Error  
TR163 Algo HFT Status  
TR901 MiFID II Message Rate Report  
TR902 Daily Order and Quote Transactions  
TT132 Market Maker Protection  
TT133 Trading Risk Events  
TT135 Risk Event Report

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## 6.272 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
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD120 User Transaction Size Limit Maintenance
- RD125 User Transaction Size Limit Status
- RD130 Trade Enrichment Rule Maintenance
- RD135 Trade Enrichment Rule Status
- RD140 Pre-trade Limits Maintenance - Trading Participant
- RD145 Pre-trade Limits Status - Trading Participant
- RD155 Pre-trade Limits Status - Clearing Participant
- 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
- TC550 Open Order Detail
- 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
- TD983 Regulatory Market Making MTD
- TE535 Cross and Quote Requests
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE550 Open Order Detail
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches
- TE910 T7 Daily Trade Activity
- TE930 T7 Daily Trade Statistics
- TL001 System Transaction Overview
- TR100 Order to Trade Ratio Report

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TR101 MiFID II OTR Report  
 TR102 Excessive System Usage Report  
 TR160 Identifier Mapping Error  
 TR161 Identifier Mapping Status  
 TR162 Algo HFT Error  
 TR163 Algo HFT Status  
 TR901 MiFID II Message Rate Report  
 TR902 Daily Order and Quote Transactions  
 TT132 Market Maker Protection  
 TT133 Trading Risk Events  
 TT135 Risk Event Report

### 6.273 **minimumSmcDuration**

Description: This field indicates the minimum duration of SMC per product and month.  
 Format: TimeFormat  
 Where used: TD954 Stressed Market Conditions

### 6.274 **minimumSmcDurationFulInd**

Description: This field indicates whether for this product the actual SMC time is greater than or equal to the minimum threshold. Valid Values: YES and NO  
 Format: alphanumeric 3  
 Where used: TD954 Stressed Market Conditions

### 6.275 **minimumValueCnt**

Description: This field contains the correction term which corrects for cases where the number of trades is not sufficient for an reasonable transaction based OTR.  
 Format: numeric 7  
 Where used: TR100 Order to Trade Ratio Report

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### 6.276 **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 7
Where used:	TR100 Order to Trade Ratio Report

### 6.277 **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 RD110 User Profile Maintenance RD115 User Profile Status RD120 User Transaction Size Limit Maintenance RD125 User Transaction Size Limit Status TL001 System Transaction Overview TT133 Trading Risk Events

### 6.278 **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

### 6.279 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

### 6.280 mmpActivity

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

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	ADD	Add
2	MOD	Modify
3	DEL	Delete
4	LOA	Load
5	CHK	Check
6	QUO	Quote

Where used: TT132 Market Maker Protection

### 6.281 mmpDelta

Description This field contains the market marker protection delta.

Format numeric 10

Where used: TT132 Market Maker Protection



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### 6.282 mmpPercent

Description This field contains the market maker protection percent.

Format numeric 10

Where used: TT132 Market Maker Protection

### 6.283 mmpReason

Description This field contains the mmp reason.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	MMPARA	Market Maker Parameter Update
2	INACTI	Quote Inactivation
3	REACTI	Quote Reactivation
4	MMPROT	Market Maker Protection

Where used: TT132 Market Maker Protection

### 6.284 mmPrgrmCod

Description This field contains the information on the MM program on that trading day, if applicable

Format alphanumeric 4

Where used: TR100 Order to Trade Ratio Report  
TR102 Excessive System Usage Report

### 6.285 mmpTimeWindow

Description This field contains the market maker protection time window.

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Format                    numeric 10

Where used:            TT132 Market Maker Protection

### **6.286    mmpVega**

Description            This field contains the market marker protection vega.

Format                    numeric 10

Where used:            TT132 Market Maker Protection

### **6.287    mmpVolume**

Description            This field contains the market marker protection volume.

Format                    numeric 10

Where used:            TT132 Market Maker Protection

### **6.288    mmReq**

Description            This field shows Market Maker requirement to be fulfilled on that trading day to be eligible for Market Maker fee structure for that Month.

Format                    numeric 6, 4

Where used:            TR100 Order to Trade Ratio Report  
TR102 Excessive System Usage Report

### **6.289    mnthlyReq**

Description            This field contains the monthly required violation percentage.

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Format	numeric 6, 2
Where used:	TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance TD949 MTD - Advanced Market Making Strategy Quote Request Performance TD955 Building Block Liquidity Provider Measurement

### 6.290 mnthToDate

Description	This field displays the accumulated transaction limit fees for each market group for the current month.
Format	numeric 11, 2
Where used:	TL001 System Transaction Overview

### 6.291 mrtyDat

Description	This field contains the maturity date of the traded bond.
Format	DateFormat
Where used:	TE545 Daily TES Maintenance

### 6.292 mtdCutLim

Description	This field contains monthly cut limit, which is the maximum number of quote requests used for calculating the violation percentage.
Format	numeric 10
Where used:	TD945 MTD - Regular Market Making Quote Request Performance TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance TD947 MTD - Advanced Market Making Quote Request Performance

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### 6.293 mtdDays

Description This field contains the total trading days till date

Format numeric 2

Where used: TD983 Regulatory Market Making MTD  
TR100 Order to Trade Ratio Report

### 6.294 mtdNoProdsFulfilPack

Description This field indicates the month-to-date number of products in a package with the status "FULFILLED" requirement (see TD957). Field type should be integer, with maximum value of 999.

Format numeric 3

Where used: TD955 Building Block Liquidity Provider Measurement

### 6.295 mtdTesVol

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

Format numeric 9

Where used: TE930 T7 Daily Trade Statistics

### 6.296 mtdTotVol

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

Format numeric 9

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

### 6.297 mthPackReq

Description This field contains the number of 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 products within the package.

Format numeric 5

Where used: TD955 Building Block Liquidity Provider Measurement

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

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

### 6.300 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 TD959 Designated Market Making Measurement TD982 Special Report French Equity Options

### 6.301 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 TD959 Designated Market Making Measurement

### 6.302 mthReqViol

Description	This field conatins 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 TD959 Designated Market Making Measurement

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### **6.303 mthReqVol**

Description This field contains the required monthly volume.

Format numeric 9

Where used: TD956 Basis Building Block Liquidity Provider  
TD957 Package Building Block Liquidity Provider Measurement and  
Advanced Designated Liquidity Provisioning  
TD959 Designated Market Making Measurement

### **6.304 nbrEqOptToBeQuot**

Description This field contains the number of equity products on which the members have to place quotes as an obligation to a market maker program.

Format numeric 5

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

### **6.305 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  
TD959 Designated Market Making Measurement  
TD982 Special Report French Equity Options

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### 6.306 **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:	TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning

### 6.307 **nbrToBeQuot**

Description	This field contains the number of 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

### 6.308 **nbrTolViolDays**

Description	This field contains the number of maximum tolerated days with violation in the market maker program.
Format	numeric 5
Where used:	TD956 Basis Building Block Liquidity Provider TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement

### 6.309 **negotiateUnderlying**

Description	This field indicates whether the Underlying Delta and Underlying Price are negotiable or not.
Format	alphanumeric 1



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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	FALSE	Underlying Price and delta cannot be negotiated.
1	TRUE	Underlying Price and delta can be negotiated.

Where used: TE600 Eurex EnLight Maintenance

### **6.310 nextBusDate**

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

Format DateFormat

Where used: TA115 Total Return Futures Parameters

### **6.311 nextTradDat**

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

Format DateFormat

Where used: TA114 Variance Futures Parameter

### **6.312 nomVal**

Description This field contains the nominal (face) value of the security.

Format numeric 9

Where used: TE545 Daily TES Maintenance

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### 6.313 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:	TE600 Eurex EnLight Maintenance

### 6.314 noRmmInstrumentsFulfilled

Description	This field contains the number of instruments per product and day where the 50% coverage requirement is fulfilled for RMM measurement.
Format	numeric 5
Where used:	TD983 Regulatory Market Making MTD

### 6.315 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

### 6.316 noSecDate

Description	Daily number of seconds an ISIN (for Cash Market) or Product (for Derivatives Market) was available for trading on the respective reporting day.
Format	numeric 6
Where used:	TR901 MiFID II Message Rate Report TR902 Daily Order and Quote Transactions

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### 6.317 noSecMtd

Description Month-to-date number of seconds an ISIN (for Cash Market) or Product (for Derivatives Market) was available for trading on the respective reporting day.

Format numeric 7

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

### 6.318 noTransactionsDate

Description This field contains the number of relevant order and quote messages for the report date per ISIN (for Cash Market) or per Product (for Derivatives Market) for each participant send to the exchange on a proprietary account.

Format numeric 9

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

### 6.319 noTransactionsMtd

Description This field contains the number of relevant order and quote messages for the report month per ISIN (for Cash Market) or per Product (for Derivatives Market) for each participant send to the exchange on a proprietary account.

Format numeric 10

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

### 6.320 numberOfBuy

Description This field contains the number of traded buy orders.

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Format numeric 9

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

### 6.321 numberOfLegs

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

Format numeric 2

Where used: TA113 Complex and Flexible Instrument Definition  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### 6.322 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

### 6.323 numbOfTa

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

Format numeric 9

Where used: TL001 System Transaction Overview

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### **6.324 numbOfTr**

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

### **6.325 numTradeDays**

Description	This field displays the total trading days in this month.
Format	numeric 2
Where used:	TR101 MiFID II OTR Report

### **6.326 offerPrc**

Description	This field contains the indicative Offer Price provided by the requester.
Format	numeric signed 9, 5
Where used:	TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary

### **6.327 offerQty**

Description	This field contains the Top of Book Offer Quantity.
Format	numeric 9
Where used:	TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary

### **6.328 openBuyOrders**

Description This field indicates total number of open buy orders.

Format numeric 9

Where used: TC550 Open Order Detail  
TE550 Open Order Detail

### **6.329 openBuyVolume**

Description This field indicates total (remaining) quantity of open buy orders.

Format numeric 9

Where used: TC550 Open Order Detail  
TE550 Open Order Detail

### **6.330 openSellOrders**

Description This field indicates total number of open sell orders.

Format numeric 9

Where used: TC550 Open Order Detail  
TE550 Open Order Detail

### **6.331 openSellVolume**

Description This field indicates total (remaining) quantity of open sell orders.

Format numeric 9

Where used: TC550 Open Order Detail  
TE550 Open Order Detail

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### 6.332 **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  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE550 Open Order Detail  
TE810 T7 Daily Trade Confirmation

### 6.333 **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 9

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

### 6.334 **opnPrc**

**Description** This field contains the opening price on the current day.

**Format** numeric signed 9, 5

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

### 6.335 **optTrnIdNo**

**Description** This field indicates the transaction number assigned by the exchange to uniquely identify the off-book transaction.

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Format                      alphanumeric 6

Where used:                TE545 Daily TES Maintenance

### **6.336    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 9

Where used:                TE545 Daily TES Maintenance

### **6.337    orderedVol**

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

Format                      numeric 13

Where used:                TR100 Order to Trade Ratio Report

### **6.338    ordersCnt**

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

Format                      numeric 13

Where used:                CB069 Transaction Report  
TR100 Order to Trade Ratio Report

### **6.339    orderVol**

Description                This field shows either n/a or a natural number indicating the ordered volume.



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Format                    alphanumeric 13

Where used:            CB042 Fee Per Executed Order  
CB060 Fee Statement  
CB069 Transaction Report

### **6.340    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  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE550 Open Order Detail

### **6.341    ordrMktVal**

Description            This field contains order market value.

Format                    numeric signed 14, 2

Where used:            CB062 Designated Sponsor Refund

### **6.342    ordNo**

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

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### 6.343 **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

### 6.344 **ordrQty**

Description	This field contains the remaining order quantity of the transaction, which has not been executed yet.
Format	numeric 9
Where used:	TC540 Daily Order Maintenance TC550 Open Order Detail TE540 Daily Order Maintenance TE550 Open Order Detail

### 6.345 **ordrQty1**

Description	This field contains the order quantity.
Format	numeric 13
Where used:	CB060 Fee Statement CB068 Transaction Overview

### 6.346 **ordrTyp**

Description	This field contains the order type.
Format	alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	REG	Regular Order
2	STP	Stop Order
3	ICE	Iceberg Order (Cash specific)
4	OCO	One Cancels Other
5	QUO	Quote Side

Where used:

- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TE540 Daily Order Maintenance
- TE550 Open Order Detail
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches

### **6.347 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: TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance

### **6.348 otrMktGrp**

Description This field displays market group of the OTR concept.

Format alphanumeric 30

Where used: TR101 MiFID II OTR Report

### **6.349 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  
TR101 MiFID II OTR Report

### **6.350 otrVol**

Description This field displays order to trade ratio month to date.

Format numeric 15, 4

Where used: TR100 Order to Trade Ratio Report  
TR101 MiFID II OTR Report

### **6.351 ovnRat**

Description This field indicate the overnight interest rate (EONIA for instance) given in percentage.

Format numeric signed 6, 4

Where used: TA114 Variance Futures Parameter

### **6.352 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 5

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Where used:

- TD942 Daily Advanced Market Making Quote Request Performance
- TD944 Daily Advanced Market Making Strategy Quote Request Performance
- TD947 MTD - Advanced Market Making Quote Request Performance
- TD949 MTD - Advanced Market Making Strategy Quote Request Performance
- TD955 Building Block Liquidity Provider Measurement
- TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
- TD959 Designated Market Making Measurement
- TD982 Special Report French Equity Options

### 6.353 parentDeal

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

Format numeric 10

Where used:

- TC810 T7 Daily Trade Confirmation
- TE810 T7 Daily Trade Confirmation

### 6.354 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
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD120 User Transaction Size Limit Maintenance
- RD125 User Transaction Size Limit Status
- RD130 Trade Enrichment Rule Maintenance
- RD135 Trade Enrichment Rule Status
- RD140 Pre-trade Limits Maintenance - Trading Participant
- RD145 Pre-trade Limits Status - Trading Participant

TC230 Cross and Quote Requests  
TC540 Daily Order Maintenance  
TC550 Open Order Detail  
TC810 T7 Daily Trade Confirmation  
TC812 T7 Daily Prevented Self-Matches  
TE535 Cross and Quote Requests  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE550 Open Order Detail  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary  
TE810 T7 Daily Trade Confirmation  
TE812 Daily Prevented Self-Matches  
TL001 System Transaction Overview  
TR100 Order to Trade Ratio Report  
TR101 MiFID II OTR Report  
TR102 Excessive System Usage Report  
TR160 Identifier Mapping Error  
TR161 Identifier Mapping Status  
TR162 Algo HFT Error  
TR163 Algo HFT Status  
TR901 MiFID II Message Rate Report  
TR902 Daily Order and Quote Transactions  
TT132 Market Maker Protection  
TT133 Trading Risk Events  
TT135 Risk Event Report

### 6.355 **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
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD120 User Transaction Size Limit Maintenance
- RD125 User Transaction Size Limit Status
- RD130 Trade Enrichment Rule Maintenance

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RD135 Trade Enrichment Rule Status  
 TC230 Cross and Quote Requests  
 TC540 Daily Order Maintenance  
 TC550 Open Order Detail  
 TC810 T7 Daily Trade Confirmation  
 TC812 T7 Daily Prevented Self-Matches  
 TE535 Cross and Quote Requests  
 TE540 Daily Order Maintenance  
 TE545 Daily TES Maintenance  
 TE550 Open Order Detail  
 TE600 Eurex EnLight Maintenance  
 TE610 Eurex EnLight Best Execution Summary  
 TE810 T7 Daily Trade Confirmation  
 TE812 Daily Prevented Self-Matches  
 TL001 System Transaction Overview  
 TR100 Order to Trade Ratio Report  
 TR101 MiFID II OTR Report  
 TR102 Excessive System Usage Report  
 TR160 Identifier Mapping Error  
 TR161 Identifier Mapping Status  
 TR162 Algo HFT Error  
 TR163 Algo HFT Status  
 TR901 MiFID II Message Rate Report  
 TR902 Daily Order and Quote Transactions  
 TT132 Market Maker Protection  
 TT133 Trading Risk Events  
 TT135 Risk Event Report

### 6.356 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

**6.357 persistent**

Description This field contains the information of the order persistency 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

**6.358 prc**

Description This field contains the Price of the quote side.

Format numeric signed 9, 5

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

**6.359 prefSettlAcct**

Description This field contains the preferred settlement account.

Format alphanumeric 35

Where used: RD115 User Profile Status

**6.360 prefSettlLocat**

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



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Format                      alphanumeric 5

Where used:                RD115 User Profile Status

### 6.361    **prelimIndex**

Description                This field represents the Preliminary Index set to the previous day Underlying Index and used intraday for the calculation of preliminary clearing prices.

Format                      numeric signed 12, 6

Where used:                TA115 Total Return Futures Parameters

### 6.362    **priceDecomposition**

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

Format                      alphanumeric 1

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

Where used:                TE810 T7 Daily Trade Confirmation

### 6.363    **priorityDate**

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

Format                      DateFormat

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

### 6.364 priorityTime

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

Format TimeFormat18

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

### 6.365 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

### 6.366 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 6, 4

Where used: TR100 Order to Trade Ratio Report

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### 6.367 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.

**Format** numeric 6, 4

**Where used:** TR100 Order to Trade Ratio Report

### 6.368 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

### 6.369 prodTim

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

**Format** TimeFormat

**Where used:** TD955 Building Block Liquidity Provider Measurement  
TD956 Basis Building Block Liquidity Provider  
TD957 Package Building Block Liquidity Provider Measurement and  
Advanced Designated Liquidity Provisioning  
TD959 Designated Market Making Measurement  
TD982 Special Report French Equity Options

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### 6.370 prodTradDat

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

### 6.371 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 RD120 User Transaction Size Limit Maintenance RD125 User Transaction Size Limit Status RD140 Pre-trade Limits Maintenance - Trading Participant RD145 Pre-trade Limits Status - Trading Participant RD155 Pre-trade Limits Status - Clearing Participant 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 TC550 Open Order Detail TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches TC910 T7 Daily Match Step Activity TD930 Daily Trade Statistics TD940 Daily Regular Market Making Quote Request Performance TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance TD942 Daily Advanced Market Making Quote Request Performance TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance TD944 Daily Advanced Market Making Strategy Quote Request Performance TD945 MTD - Regular Market Making Quote Request Performance

TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance  
 TD947 MTD - Advanced Market Making Quote Request Performance  
 TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance  
 TD949 MTD - Advanced Market Making Strategy 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  
 TD959 Designated Market Making Measurement  
 TD982 Special Report French Equity Options  
 TD983 Regulatory Market Making MTD  
 TE535 Cross and Quote Requests  
 TE540 Daily Order Maintenance  
 TE545 Daily TES Maintenance  
 TE550 Open Order Detail  
 TE600 Eurex EnLight Maintenance  
 TE610 Eurex EnLight Best Execution Summary  
 TE810 T7 Daily Trade Confirmation  
 TE812 Daily Prevented Self-Matches  
 TE910 T7 Daily Trade Activity  
 TE930 T7 Daily Trade Statistics  
 TR100 Order to Trade Ratio Report  
 TR102 Excessive System Usage Report  
 TR901 MiFID II Message Rate Report  
 TR902 Daily Order and Quote Transactions  
 TT132 Market Maker Protection

### 6.372 prodVolM

Description	This field contains the monthly product volume of the market maker account of the member.
Format	numeric signed 8
Where used:	TD956 Basis Building Block Liquidity Provider TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement

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### 6.373 prvUpdDat

Description	This field contains the date of the previous update.
Format	DateFormat
Where used:	RD110 User Profile Maintenance RD120 User Transaction Size Limit Maintenance RD130 Trade Enrichment Rule Maintenance RD140 Pre-trade Limits Maintenance - Trading Participant

### 6.374 qty

Description	This field contains the Quantity of the Quote Side
Format	numeric 9
Where used:	TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary

### 6.375 qtyFixed

Description	This flag indicates whether the Quantity is fixed.	
Format	alphanumeric 1	
<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False
1	T	True

Where used:	TE600 Eurex EnLight Maintenance
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### 6.376 quoInd

Description	This field contains the quote indicator.
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Format                      alphanumeric 1

Where used:                CB062 Designated Sponsor Refund

### 6.377    **quoReqTot**

Description                This field contains the total quote requests submitted for a product in the reporting period.

Format                      numeric 5

Where used:                TD940 Daily Regular Market Making Quote Request Performance  
 TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance  
 TD942 Daily Advanced Market Making Quote Request Performance  
 TD945 MTD - Regular Market Making Quote Request Performance  
 TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance  
 TD947 MTD - Advanced Market Making Quote Request Performance  
 TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance  
 TD949 MTD - Advanced Market Making Strategy Quote Request Performance

### 6.378    **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:                TD940 Daily Regular Market Making Quote Request Performance  
 TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance  
 TD942 Daily Advanced Market Making Quote Request Performance  
 TD945 MTD - Regular Market Making Quote Request Performance  
 TD946 MTD - Basis Building Block Liquidity Provider Quote Request

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Performance  
TD947 MTD - Advanced Market Making Quote Request Performance  
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance  
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

### 6.379 **quoReqViolPct**

Description	This field contains the quote request violation percentage, which is the valid quote request violations in proportion to the valid quote requests in the respective market maker program.
Format	numeric 6, 2
Where used:	TD955 Building Block Liquidity Provider Measurement TD956 Basis Building Block Liquidity Provider TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement

### 6.380 **quoteFreeText**

Description	This field contains the free text provided by the respondent to requester as part of the quote.
Format	alphanumeric 20
Where used:	TE600 Eurex EnLight Maintenance

### 6.381 **quoteId**

Description	This field contains the Quote ID generated by the Selective RFQ Service.
Format	alphanumeric 20



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

### 6.382 quotePerformance

Description This field contains Quote Performance of a Market Maker on that trading day

Format numeric 5, 4

Where used: TR100 Order to Trade Ratio Report  
TR102 Excessive System Usage Report

### 6.383 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 12

Where used: TR100 Order to Trade Ratio Report

### 6.384 quotQty

Description This field contains the number of quote transactions per member, account and instrument (ISIN).

Format numeric 9

Where used: CB068 Transaction Overview

### 6.385 randHighQty

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

Format numeric 9

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Where used: TC540 Daily Order Maintenance  
TC550 Open Order Detail

### 6.386 randLowQty

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

Format numeric 9

Where used: TC540 Daily Order Maintenance  
TC550 Open Order Detail

### 6.387 ratio

Description This field contains the instrument leg ratio (values 1 - 999).

Format numeric 3

Where used: TA113 Complex and Flexible Instrument Definition  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

### 6.388 ratioMarket12M

Description This field is defined as the sum of Transactions12Month of all ISINs (for Cash Market) or Products (for Derivatives Market) divided by the max value of TradingSec12Month of all ISINs (for Cash Market) or Products (for Derivatives Market).

Format numeric 4

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

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### 6.389 ratioMarketDate

**Description** This field is defined as the sum of NoTransactionsDate of all ISINs (for Cash Market) or Products (for Derivatives Market) divided by the max value of NoSecDate of all ISINs (for Cash Market) or Products (for Derivatives Market).

**Format** numeric 4

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

### 6.390 ratioMarketMtd

**Description** This field is defined as the sum of noTransactionsMTD of all ISINs (for Cash Market) or Products (for Derivatives Market) divided by the max value of NoSecMTD of all ISINs (for Cash Market) or Products (for Derivatives Market).

**Format** numeric 4

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

### 6.391 ratioSingle12M

**Description** This field contains the ratio per ISIN (for Cash Market) or per Product (for Derivatives Market) as yearly value calculated by dividing "transactions12M" by "tradingSec12M" excluding the report month.

**Format** numeric 4

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

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### 6.392 ratioSingleDate

Description	This field contains the ratio of an ISIN (for Cash Market) or Product (for Derivatives Market) on the respective date calculated by dividing "noTransactionsDate" by "noSecDate".
Format	numeric 4
Where used:	TR901 MiFID II Message Rate Report TR902 Daily Order and Quote Transactions

### 6.393 ratioSingleMtd

Description	This field contains the ratio per ISIN (for Cash Market) or per Product (for Derivatives Market) as month-to-date value calculated by dividing "noTransactionsMtd" by "noSecMtd".
Format	numeric 4
Where used:	TR901 MiFID II Message Rate Report TR902 Daily Order and Quote Transactions

### 6.394 realisedVar

Description	This field indicates the realised variance calculated from the underlying closing prices since the contract introduction.
Format	numeric 12, 6
Where used:	TA114 Variance Futures Parameter

### 6.395 realisedVol

Description	This field indicates the realised volatility defined as the squared root of the realised variance
Format	numeric 5, 2

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Where used: TA114 Variance Futures Parameter

### **6.396 reason**

Description This field contains the reason of activity reported.

Format numeric 4

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0		NO SPECIFIC REASON
1	Add	ADD ORDER REQUEST
2	Chg	MODIFY ORDER REQUEST
3	Del	DELETE ORDER REQUEST
4	AllOrd	DELETE ALL ORDERS REQUEST
5	IOC	IOC
6	Lm2Mkt	MODIFY LIMIT TO MARKET
7	FOK	FOK
8	Mtch	BOOK ORDER MATCH
9	AddQuo	ADD QUOTE SIDE REQUEST
10	ChgQuo	MODIFY QUOTE SIDE REQUEST
11	DelQuo	DELETE QUOTE SIDE REQUEST
12	AllQuo	DELETE ALL QUOTES REQUEST
13	RejQuo	QUOTE SIDE REJECTION
22	InstSt	CHANGE INSTRUMENT STATE
23	ProdSt	CHANGE PRODUCT STATE
26	DataLd	REFERENCE DATA LOAD
27	ImUp	IMAGE START UP
28	ImDown	IMAGE SHUT DOWN
30	IncReq	INCOMING REQUEST
34	QuoCrs	QUOTE SIDES CROSSING
35	MktTrg	MARKET ORDER TRIGGERED
36	AddTrg	ORDER ADDED AND TRIGGERED
37	ChgTrg	ORDER REPLACED AND TRIGGERED
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

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55	IceRef	ICEBERG PEAK REFILL
56	ComCA	COMMIT CLOSING AUCTION
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	MMPPar	MARKET MAKER PARAMETER UPDATE REQUEST
85	InsStp	INSTRUMENT STOP
86	RPrCUp	REFERENCE PRICE UPDATE
88	ImFail	IMAGE FAILOVER
89	TierDn	TIER RUN DOWN
90	Intern	INTERNAL PROCESSING
91	QATExp	QUOTE_ACTIVATION_TIMER_EXPIRED
92	TierPD	TIER POST RUN DOWN
93	Heartb	GW HEARTBEAT
94	PrdDel	PRODUCT_DELETION
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

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		PREVENTION
102	AddFlx	ADD FLEX INSTRUMENT REQUEST
103	DelFlx	DELETE FLEX INSTRUMENT REQUEST
104	AdBstQ	ADD BEST QUOTE SIDE REQUEST
105	VDOMat	VDO MIDPOINT MATCH
106	CIBsO	BEST CLEANUP ADD ORDER
107	MtcBsQ	BEST QUOTE MATCH
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
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
137	RecQty	RECOV EXCEEDS MAXIMUM QTY
138	RecPrc	RECOV INVALID LIMIT PRICE
139	RecBU	RECOV NONEXISTENT OWNING BUID
140	RecPst	RECOV NOT PERSISTENT
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
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

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		CLEANUP
157	Initia	INITIAL CLEANUP
158	Ping	PING REQUEST
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	DataIv	PRODUCT POOL VALIDATION
169	DataIv	COMPLEX INSTRUMENT INSTRUCTION VALIDATION
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
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

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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

Where used: TC540 Daily Order Maintenance  
TE540 Daily Order Maintenance

### 6.397 rebPrc

Description This field contains the rebate in percent.

Format numeric 8, 4

Where used: CB080 Monthly Fee and Rebate Statement

### 6.398 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

### 6.399 refFeeAmnt

Description This field contains the refund fee amount.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

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#### 6.400 refPrc

Description This field contains the Reference Price provided by the Requester.

Format numeric signed 9, 5

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

#### 6.401 refPrcTyp

Description This field provides the context of the reference price. UnderlyingPrice, CustomIndex

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	U	Underlying
2	C	Custom Index

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

#### 6.402 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

Where used: TC540 Daily Order Maintenance  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance

### 6.403 repondentsQuoting

Description: Number of responders (Max = 50) with active quotes when the deal was created

Format: numeric 6

Where used: TE610 Eurex EnLight Best Execution Summary

### 6.404 repPerFromDat

Description: This field contains reporting period from date, which is the first day included in the reporting period.

Format: DateFormat

Where used: TD945 MTD - Regular Market Making Quote Request Performance  
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance  
TD947 MTD - Advanced Market Making Quote Request Performance  
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance  
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

### 6.405 repPerToDat

Description This field contains reporting period to date, which is the last day included in the reporting period.

Format DateFormat

Where used: TD945 MTD - Regular Market Making Quote Request Performance  
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance  
TD947 MTD - Advanced Market Making Quote Request Performance  
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance  
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

### 6.406 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 9

Where used: TD956 Basis Building Block Liquidity Provider  
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning  
TD959 Designated Market Making Measurement

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### **6.407 reqQty**

Description This field indicates the request quantity.

Format numeric 9

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

### **6.408 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  
TD959 Designated Market Making Measurement  
TD982 Special Report French Equity Options

### **6.409 reqTime**

Description This field contains the request time.

Format TimeFormat18

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

### **6.410 reqType**

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

Format alphanumeric 3

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	CTA	Cross Trade Announcement
2	RFQ	Request for Quote

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

#### **6.411 requesterEnteringUser**

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

Format alphanumeric 6

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

#### **6.412 requesterOwnerBU**

Description This field contains the Business Unit of the Requester user.

Format alphanumeric 8

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

#### **6.413 requesterOwnerUser**

Description This field contains the Requester user

Format alphanumeric 6

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

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#### 6.414 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: TE600 Eurex EnLight Maintenance

#### 6.415 requiredSumSmcCovrdTime

Description This field contains the total required time for quotation during 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

#### 6.416 requote

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

Format alphanumeric 1

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

Where used: TE600 Eurex EnLight Maintenance



### **6.417 respondentEnteringUser**

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

Format alphanumeric 6

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

### **6.418 respondentOwnerBU**

Description This field contains the Business Unit of the Respondent user.

Format alphanumeric 8

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

### **6.419 respondentOwnerUser**

Description This field contains the Respondent user.

Format alphanumeric 6

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

### **6.420 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

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

Where used: TE600 Eurex EnLight Maintenance

### 6.421 responsibleId

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

Format alphanumeric 80

Where used: TR163 Algo HFT Status

### 6.422 riskReduction

Description Commodity Hedging Flag

Format alphanumeric 1

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

Where used: TE540 Daily Order Maintenance  
TE550 Open Order Detail

### 6.423 rmmFulInd

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

Format alphanumeric 3

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Where used: TD983 Regulatory Market Making MTD

#### 6.424 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

#### 6.425 rowNumber

Description The row number of the upload file where the error appears.

Format numeric 15

Where used: TR160 Identifier Mapping Error  
TR162 Algo HFT Error

#### 6.426 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  
RD110 User Profile Maintenance  
RD115 User Profile Status  
RD120 User Transaction Size Limit Maintenance  
RD125 User Transaction Size Limit Status  
RD130 Trade Enrichment Rule Maintenance

RD135 Trade Enrichment Rule Status  
RD140 Pre-trade Limits Maintenance - Trading Participant  
RD145 Pre-trade Limits Status - Trading Participant  
RD155 Pre-trade Limits Status - Clearing Participant  
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  
TC550 Open Order Detail  
TC810 T7 Daily Trade Confirmation  
TC812 T7 Daily Prevented Self-Matches  
TC910 T7 Daily Match Step Activity  
TD930 Daily Trade Statistics  
TD940 Daily Regular Market Making Quote Request Performance  
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance  
TD942 Daily Advanced Market Making Quote Request Performance  
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance  
TD944 Daily Advanced Market Making Strategy Quote Request Performance  
TD945 MTD - Regular Market Making Quote Request Performance  
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance  
TD947 MTD - Advanced Market Making Quote Request Performance  
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance  
TD949 MTD - Advanced Market Making Strategy 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  
TD959 Designated Market Making Measurement  
TD982 Special Report French Equity Options  
TD983 Regulatory Market Making MTD  
TE535 Cross and Quote Requests  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE550 Open Order Detail  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary  
TE810 T7 Daily Trade Confirmation  
TE812 Daily Prevented Self-Matches  
TE910 T7 Daily Trade Activity  
TE930 T7 Daily Trade Statistics

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TL001 System Transaction Overview  
TR100 Order to Trade Ratio Report  
TR101 MiFID II OTR Report  
TR102 Excessive System Usage Report  
TR160 Identifier Mapping Error  
TR161 Identifier Mapping Status  
TR162 Algo HFT Error  
TR163 Algo HFT Status  
TR901 MiFID II Message Rate Report  
TR902 Daily Order and Quote Transactions  
TT132 Market Maker Protection  
TT133 Trading Risk Events  
TT135 Risk Event Report

#### **6.427 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
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD120 User Transaction Size Limit Maintenance
- RD125 User Transaction Size Limit Status
- RD130 Trade Enrichment Rule Maintenance
- RD135 Trade Enrichment Rule Status
- RD140 Pre-trade Limits Maintenance - Trading Participant
- RD145 Pre-trade Limits Status - Trading Participant
- RD155 Pre-trade Limits Status - Clearing Participant
- 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
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches

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TC910 T7 Daily Match Step Activity  
TD930 Daily Trade Statistics  
TD954 Stressed Market Conditions  
TD983 Regulatory Market Making MTD  
TE535 Cross and Quote Requests  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE550 Open Order Detail  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary  
TE810 T7 Daily Trade Confirmation  
TE812 Daily Prevented Self-Matches  
TE910 T7 Daily Trade Activity  
TE930 T7 Daily Trade Statistics  
TL001 System Transaction Overview  
TR100 Order to Trade Ratio Report  
TR101 MiFID II OTR Report  
TR102 Excessive System Usage Report  
TR160 Identifier Mapping Error  
TR161 Identifier Mapping Status  
TR162 Algo HFT Error  
TR163 Algo HFT Status  
TR901 MiFID II Message Rate Report  
TR902 Daily Order and Quote Transactions  
TT132 Market Maker Protection  
TT133 Trading Risk Events  
TT135 Risk Event Report

## 6.428 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
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD120 User Transaction Size Limit Maintenance
- RD125 User Transaction Size Limit Status

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RD130 Trade Enrichment Rule Maintenance  
RD135 Trade Enrichment Rule Status  
RD140 Pre-trade Limits Maintenance - Trading Participant  
RD145 Pre-trade Limits Status - Trading Participant  
RD155 Pre-trade Limits Status - Clearing Participant  
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  
TC550 Open Order Detail  
TC810 T7 Daily Trade Confirmation  
TC812 T7 Daily Prevented Self-Matches  
TC910 T7 Daily Match Step Activity  
TD930 Daily Trade Statistics  
TD940 Daily Regular Market Making Quote Request Performance  
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance  
TD942 Daily Advanced Market Making Quote Request Performance  
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance  
TD944 Daily Advanced Market Making Strategy Quote Request Performance  
TD945 MTD - Regular Market Making Quote Request Performance  
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance  
TD947 MTD - Advanced Market Making Quote Request Performance  
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance  
TD949 MTD - Advanced Market Making Strategy 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  
TD959 Designated Market Making Measurement  
TD982 Special Report French Equity Options  
TD983 Regulatory Market Making MTD  
TE535 Cross and Quote Requests  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE550 Open Order Detail  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary  
TE810 T7 Daily Trade Confirmation  
TE812 Daily Prevented Self-Matches  
TE910 T7 Daily Trade Activity

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TE930 T7 Daily Trade Statistics  
TL001 System Transaction Overview  
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TR101 MiFID II OTR Report  
TR102 Excessive System Usage Report  
TR160 Identifier Mapping Error  
TR161 Identifier Mapping Status  
TR162 Algo HFT Error  
TR163 Algo HFT Status  
TR901 MiFID II Message Rate Report  
TR902 Daily Order and Quote Transactions  
TT132 Market Maker Protection  
TT133 Trading Risk Events  
TT135 Risk Event Report

#### **6.429 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
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD120 User Transaction Size Limit Maintenance
- RD125 User Transaction Size Limit Status
- RD130 Trade Enrichment Rule Maintenance
- RD135 Trade Enrichment Rule Status
- RD140 Pre-trade Limits Maintenance - Trading Participant
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- RD155 Pre-trade Limits Status - Clearing Participant
- 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
- TC550 Open Order Detail

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TC810 T7 Daily Trade Confirmation  
 TC812 T7 Daily Prevented Self-Matches  
 TC910 T7 Daily Match Step Activity  
 TD930 Daily Trade Statistics  
 TD940 Daily Regular Market Making Quote Request Performance  
 TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance  
 TD942 Daily Advanced Market Making Quote Request Performance  
 TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance  
 TD944 Daily Advanced Market Making Strategy Quote Request Performance  
 TD945 MTD - Regular Market Making Quote Request Performance  
 TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance  
 TD947 MTD - Advanced Market Making Quote Request Performance  
 TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance  
 TD949 MTD - Advanced Market Making Strategy Quote Request Performance  
 TD954 Stressed Market Conditions  
 TD955 Building Block Liquidity Provider Measurement  
 TD956 Basis Building Block Liquidity Provider  
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 TE535 Cross and Quote Requests  
 TE540 Daily Order Maintenance  
 TE545 Daily TES Maintenance  
 TE550 Open Order Detail  
 TE600 Eurex EnLight Maintenance  
 TE610 Eurex EnLight Best Execution Summary  
 TE810 T7 Daily Trade Confirmation  
 TE812 Daily Prevented Self-Matches  
 TE910 T7 Daily Trade Activity  
 TE930 T7 Daily Trade Statistics  
 TL001 System Transaction Overview  
 TR100 Order to Trade Ratio Report  
 TR101 MiFID II OTR Report  
 TR102 Excessive System Usage Report  
 TR160 Identifier Mapping Error  
 TR161 Identifier Mapping Status  
 TR162 Algo HFT Error  
 TR163 Algo HFT Status  
 TR901 MiFID II Message Rate Report

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TR902 Daily Order and Quote Transactions  
TT132 Market Maker Protection  
TT133 Trading Risk Events  
TT135 Risk Event Report

### 6.430 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
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD120 User Transaction Size Limit Maintenance
- RD125 User Transaction Size Limit Status
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- RD135 Trade Enrichment Rule Status
- RD140 Pre-trade Limits Maintenance - Trading Participant
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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
- TC550 Open Order Detail
- 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
- TD983 Regulatory Market Making MTD
- TE535 Cross and Quote Requests
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE550 Open Order Detail

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 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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 TR160 Identifier Mapping Error  
 TR161 Identifier Mapping Status  
 TR162 Algo HFT Error  
 TR163 Algo HFT Status  
 TR901 MiFID II Message Rate Report  
 TR902 Daily Order and Quote Transactions  
 TT132 Market Maker Protection  
 TT133 Trading Risk Events  
 TT135 Risk Event Report

### 6.431 rptPrntRunDat

Description This field contains report print run date of the XML and generic text report.

Format DateFormat

Where used:

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- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- CB069 Transaction Report
- CB080 Monthly Fee and Rebate Statement
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD120 User Transaction Size Limit Maintenance
- RD125 User Transaction Size Limit Status
- RD130 Trade Enrichment Rule Maintenance
- RD135 Trade Enrichment Rule Status
- RD140 Pre-trade Limits Maintenance - Trading Participant
- RD145 Pre-trade Limits Status - Trading Participant
- RD155 Pre-trade Limits Status - Clearing Participant
- 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  
TC550 Open Order Detail  
TC810 T7 Daily Trade Confirmation  
TC812 T7 Daily Prevented Self-Matches  
TC910 T7 Daily Match Step Activity  
TD930 Daily Trade Statistics  
TD940 Daily Regular Market Making Quote Request Performance  
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance  
TD942 Daily Advanced Market Making Quote Request Performance  
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance  
TD944 Daily Advanced Market Making Strategy Quote Request Performance  
TD945 MTD - Regular Market Making Quote Request Performance  
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance  
TD947 MTD - Advanced Market Making Quote Request Performance  
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance  
TD949 MTD - Advanced Market Making Strategy 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  
TD959 Designated Market Making Measurement  
TD982 Special Report French Equity Options  
TD983 Regulatory Market Making MTD  
TE535 Cross and Quote Requests  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE550 Open Order Detail  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary  
TE810 T7 Daily Trade Confirmation  
TE812 Daily Prevented Self-Matches  
TE910 T7 Daily Trade Activity  
TE930 T7 Daily Trade Statistics  
TL001 System Transaction Overview  
TR100 Order to Trade Ratio Report  
TR101 MiFID II OTR Report  
TR102 Excessive System Usage Report  
TR160 Identifier Mapping Error  
TR161 Identifier Mapping Status  
TR162 Algo HFT Error

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TR163 Algo HFT Status  
 TR901 MiFID II Message Rate Report  
 TR902 Daily Order and Quote Transactions  
 TT132 Market Maker Protection  
 TT133 Trading Risk Events  
 TT135 Risk Event Report

### 6.432 secuAdminCod

**Description** This field uniquely identifies the modifying user.  
  
**Format** alphanumeric 11  
  
**Where used:** RD110 User Profile Maintenance  
 RD120 User Transaction Size Limit Maintenance  
 RD130 Trade Enrichment Rule Maintenance  
 RD140 Pre-trade Limits Maintenance - Trading Participant

### 6.433 secuLstClsPrc

**Description** This field contains the security last closing price at the last market closing.  
  
**Format** numeric signed 9, 5  
  
**Where used:** TA114 Variance Futures Parameter

### 6.434 secuPrvClsPrc

**Description** This field contains the previous day closing price. In case of derivative its the underlying or security in the market. In case of Cash its the closing Price of the Instrument  
  
**Format** numeric 10, 5  
  
**Where used:** TD930 Daily Trade Statistics

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#### **6.435 secuShtNam**

Description This field contains the security short name.

Format alphanumeric 30

Where used: TE545 Daily TES Maintenance

#### **6.436 seriMthTrdQtyBst**

Description This field contains the instrument total traded best quantity.

Format numeric 9

Where used: TD930 Daily Trade Statistics

#### **6.437 seriMthTrdQtyVDO**

Description This field contains the per month traded VDO quantity for the instrument.

Format numeric 9

Where used: TD930 Daily Trade Statistics

#### **6.438 seriTrdTotQtyBst**

Description This field contains the instrument total traded best quantity.

Format numeric 9

Where used: TD930 Daily Trade Statistics

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### 6.439 seriTrdTotQtyVDO

Description	This field contains the instrument total traded VDO quantity.
Format	numeric 9
Where used:	TD930 Daily Trade Statistics

### 6.440 sessionId

Description	This field contains the session ID.
Format	numeric 9
Where used:	CB068 Transaction Overview CB069 Transaction Report RD140 Pre-trade Limits Maintenance - Trading Participant RD145 Pre-trade Limits Status - Trading Participant TC540 Daily Order Maintenance TC550 Open Order Detail TE540 Daily Order Maintenance TT132 Market Maker Protection

### 6.441 settlAcct

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

### 6.442 settlAmnt

Description	(Accumulated) settlement amount of the executed order.
Format	numeric 12, 2

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Where used: TC810 T7 Daily Trade Confirmation

#### **6.443 settlBasis**

Description This field represents the Daily Settlement Basis calculated in index points from the Daily Settlement TRF Spread (basis points).

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

#### **6.444 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

#### **6.445 settlCurr**

Description This field contains the settlement currency.

Format alphanumeric 3

Where used: TC810 T7 Daily Trade Confirmation

#### **6.446 settlDat**

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

Format DateFormat



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Where used: TC810 T7 Daily Trade Confirmation  
TE545 Daily TES Maintenance

#### **6.447 settlementPrc**

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

Format numeric 10, 4

Where used: TA114 Variance Futures Parameter

#### **6.448 settlementVol**

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

Format numeric 5, 2

Where used: TA114 Variance Futures Parameter

#### **6.449 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

#### **6.450 settlLocat**

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

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Format                      alphanumeric 5

Where used:                RD115 User Profile Status  
 TC810 T7 Daily Trade Confirmation

### 6.451    **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

### 6.452    **settlTyp**

Description                This field indicates the C7 settlement type.

Format                      alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
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C	Cash Settlement
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P	Physical Settlement
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Where used:                TA113 Complex and Flexible Instrument Definition

### 6.453    **shortCodeId**

Description                The field contains the numeric short code ID.

Format                      alphanumeric 20

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Where used: TR160 Identifier Mapping Error  
TR161 Identifier Mapping Status

#### 6.454 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

#### 6.455 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

#### 6.456 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

### **6.457 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

### **6.458 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

### **6.459 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:                      TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

#### **6.460    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:                      TD940 Daily Regular Market Making Quote Request Performance  
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance  
TD942 Daily Advanced Market Making Quote Request Performance  
TD945 MTD - Regular Market Making Quote Request Performance  
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance  
TD947 MTD - Advanced Market Making Quote Request Performance  
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance  
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

#### **6.461    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:                      TE545 Daily TES Maintenance

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### 6.462 sideFixed

Description This flag indicates whether the Side is fixed.

Format alphanumeric 1

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

Where used: TE600 Eurex EnLight Maintenance

### 6.463 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: TE545 Daily TES Maintenance

### 6.464 sideLiquidityInd

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

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	ADD LIQ	Added liquidity (Passive)
2	REM LIQ	Removed liquidity (aggressive; includes triggered orders)
4	AUCTION	Auction (includes VDO matching at midpoint)

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

### 6.465 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

Where used: TE545 Daily TES Maintenance

### 6.466 sideTrader

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

Format alphanumeric 6

Where used: TE545 Daily TES Maintenance

### 6.467 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

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Where used: TD955 Building Block Liquidity Provider Measurement

#### **6.468 smcAccumTime**

Description This field indicates the accumulated SMC time during that day in the required expiries and strikes. It is used to calculate the quotation coverage.

Format TimeFormat

Where used: TD954 Stressed Market Conditions

#### **6.469 smcCovrdTime**

Description This field contains SMC covered time, which is the total time for which valid quotes were provided in the respective expiries and strikes during SMC.

Format TimeFormat

Where used: TD954 Stressed Market Conditions

#### **6.470 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



**6.471 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

**6.472 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

**6.473 smcMtdFulfilledInd**

**Description** This field indicates whether the 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

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#### **6.474 smcReqTime**

Description This field contains the required time for quotation during SMC in order to qualify for the respective incentives.

Format TimeFormat

Where used: TD954 Stressed Market Conditions

#### **6.475 smcTime**

Description This field contains the total time that the product was in SMC during that day.

Format TimeFormat

Where used: TD954 Stressed Market Conditions

#### **6.476 smpDeletedQty**

Description This field contains the prevented self-match quantity.

Format numeric 9

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

#### **6.477 splitPosition**

Description This field indicates the target instrument counter.

Format numeric 2

Where used: TA116 Decay Split Table

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### **6.478 spreadCovTim**

Description	This field contains coverage time, which is the total time for which active good quotes were provided on the series in the market trading hours, where the tighter spread requirement is fulfilled.
Format	TimeFormat
Where used:	TD955 Building Block Liquidity Provider Measurement

### **6.479 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

### **6.480 standardVar**

Description	This field indicates the standard variance defined at the end of the first trading day
Format	numeric 12, 6
Where used:	TA114 Variance Futures Parameter

### **6.481 standardVol**

Description	This field indicates the standard volatility defined as the squared root of the standard variance
Format	numeric 5, 2

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Where used: TA114 Variance Futures Parameter

### 6.482 statusInd

Description States the status of the mapping

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
N	N	New. The mapping has been provided new by the participant on the "date of upload file" and will be valid as stated in "valid from".
M	M	Modify. The mapping has been changed by the participant on the "date of upload file" and will be valid as stated in "valid from"
D	D	Delete. A "valid to" date has to be captured, with minimum same as "Report date".

Where used: TR161 Identifier Mapping Status

### 6.483 stopPrice

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

Format numeric signed 9, 5

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

### 6.484 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.

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Format                    numeric 10, 4

Where used:              TA116 Decay Split Table

#### **6.485    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

#### **6.486    sumAcctFeeCrtDayAmnt**

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

Format                    numeric 15, 2

Where used:              CB050 Fee Overall Summary

#### **6.487    sumAcctFeeCrtMthAmnt**

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

Format                    numeric 15, 2

Where used:              CB050 Fee Overall Summary

#### **6.488    sumAcctFeeCrtMthBal**

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

Format                    numeric 15, 2

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Where used: CB060 Fee Statement

#### **6.489 sumAcctFeePrvDayAmnt**

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

#### **6.490 sumAcctFeePrvMthAmnt**

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

#### **6.491 sumAcctFeeYtdAmnt**

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

#### **6.492 sumAcctOrdrQty**

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

Format numeric 13

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Where used: CB060 Fee Statement

#### **6.493 sumAcctOrdrVol**

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

Format numeric 13, 2

Where used: CB042 Fee Per Executed Order  
CB060 Fee Statement

#### **6.494 sumAcctTrnFeeAmnt**

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

Format numeric 15, 2

Where used: CB042 Fee Per Executed Order

#### **6.495 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  
TD959 Designated Market Making Measurement  
TD982 Special Report French Equity Options

#### **6.496 sumAllTrades**

Description Accumulated number of trades included TES trades.

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Format numeric 11

Where used: TE910 T7 Daily Trade Activity

#### **6.497 sumAllVolume**

Description Accumulated traded Volume included TES trades

Format numeric 11

Where used: TE910 T7 Daily Trade Activity

#### **6.498 sumClasDayTesVol**

Description This field contains the accumulated TES Volume on the class code level.

Format numeric 11

Where used: TE930 T7 Daily Trade Statistics

#### **6.499 sumClasDayTotVol**

Description This field contains the accumulated Total Volume on the class code level.

Format numeric 11

Where used: TE930 T7 Daily Trade Statistics

#### **6.500 sumClasMtdTesVol**

Description This field contains the accumulated Monthly TES Volume on the class code level.



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Format numeric 11

Where used: TE930 T7 Daily Trade Statistics

### 6.501 sumClasMtdTotVol

Description This field contains the accumulated Monthly Total Volume on the class code level.

Format numeric 11

Where used: TE930 T7 Daily Trade Statistics

### 6.502 sumClasOpnIntQty

Description This field contains the Interest Total Display.

Format numeric 11

Where used: TE930 T7 Daily Trade Statistics

### 6.503 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  
TD959 Designated Market Making Measurement  
TD982 Special Report French Equity Options

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#### **6.504 sumCovTimPercent**

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

#### **6.505 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

#### **6.506 sumCurrFeeCrtDayAmnt**

Description	This field contains the fee sum of the current day per currency.
Format	numeric 15, 2
Where used:	CB050 Fee Overall Summary

#### **6.507 sumCurrFeeCrtMthAmnt**

Description	This field contains the fee sum of the current month per currency.
Format	numeric 15, 2
Where used:	CB050 Fee Overall Summary

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### **6.508 sumCurrFeeCrtMthBal**

Description	This field contains the fee sum of the current month per currency.
Format	numeric 15, 2
Where used:	CB060 Fee Statement

### **6.509 sumCurrFeePrvDayAmnt**

Description	This field contains the fee sum of the previous day per currency.
Format	numeric 15, 2
Where used:	CB050 Fee Overall Summary

### **6.510 sumCurrFeePrvMthAmnt**

Description	This field contains the fee sum of the previous month per currency.
Format	numeric 15, 2
Where used:	CB050 Fee Overall Summary

### **6.511 sumCurrFeeYtdAmnt**

Description	This field contains the year-to-date fee sum per currency.
Format	numeric 15, 2
Where used:	CB050 Fee Overall Summary

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### **6.512 sumCurrOrdrQty**

Description	This field contains the total order quantity and per trading currency.
Format	numeric 13
Where used:	CB060 Fee Statement

### **6.513 sumCurrOrdrVol**

Description	This field contains the total order volume and per trading currency.
Format	numeric 13, 2
Where used:	CB042 Fee Per Executed Order CB060 Fee Statement

### **6.514 sumCurrTrnFee**

Description	This field contains the sum of the accumulated transaction fees.
Format	numeric 15, 2
Where used:	CB042 Fee Per Executed Order

### **6.515 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 TD949 MTD - Advanced Market Making Strategy Quote Request Performance

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### **6.516 sumFeeAdjAmnt**

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

### **6.517 sumFeeAmnt**

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

### **6.518 sumFeeConnAmnt**

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

### **6.519 sumGoodQuoReqResp**

Description	This field contains the sum of good quote request responses, which is the unadjusted number of good answered quote requests provided by the member as obligatory to a market maker agreement with Eurex.
Format	numeric 10
Where used:	TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance TD949 MTD - Advanced Market Making Strategy Quote Request Performance

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### **6.520 sumHseFeeCrtMthBal**

Description This field contains the Total.

Format numeric 15, 2

Where used: CB060 Fee Statement

### **6.521 sumHseOrdrQty**

Description This field contains the order quantity.

Format numeric 13

Where used: CB060 Fee Statement

### **6.522 sumHseOrdrVol**

Description This field contains the order volume.

Format numeric 13, 2

Where used: CB060 Fee Statement

### **6.523 sumInstDsAddCrt**

Description This field contains the sum of the additional credits per instrument and Designated Sponsor.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

### **6.524 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

### **6.525 sumInstIsinFeeCrtMthBal**

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

Format numeric 15, 2

Where used: CB060 Fee Statement

### **6.526 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

### **6.527 sumInstMembFeeCrtMthAmnt**

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

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### **6.528 sumInstMembFeePrvDayAmnt**

Description This field contains the sum of current day's fees at previous day's value per fee type and per instrument type.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

### **6.529 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

### **6.530 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

### **6.531 sumInstOrdrAddCrt**

Description This field contains the sum of the additional credits per instrument and order.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

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### **6.532 sumInstOrdrQty**

Description This field contains the total order quantity and per Instrument.

Format numeric 13

Where used: CB060 Fee Statement

### **6.533 sumInstOrdrRefAmnt**

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

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

### **6.534 sumInstOrdrTrdFee**

Description This field contains the sum of the trading fee per instrument and order.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

### **6.535 sumInstOrdrVol**

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

Format numeric 13, 2

Where used: CB042 Fee Per Executed Order  
CB060 Fee Statement

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### **6.536 sumInstQtAddCrt**

Description	This field contains the sum of the additional credits per instrument and quote.
Format	numeric signed 15, 2
Where used:	CB062 Designated Sponsor Refund

### **6.537 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

### **6.538 sumInstTranFee**

Description	This field contains the sum of order fees per transaction and per Instrument.
Format	numeric 15, 2
Where used:	CB042 Fee Per Executed Order

### **6.539 sumMembExcAddCrt**

Description	This field contains the sum of the additional credits per exchange member.
Format	numeric signed 15, 2
Where used:	CB062 Designated Sponsor Refund

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#### **6.540 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

#### **6.541 sumMembFeeAmnt**

Description	This field contains the sum of the fee amount per member.
Format	numeric signed 12, 2
Where used:	CB080 Monthly Fee and Rebate Statement

#### **6.542 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

#### **6.543 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

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#### **6.544 sumMembFeeCrtMthBal**

Description	This field contains the fee sum of the current month per Business Unit.
Format	numeric 15, 2
Where used:	CB060 Fee Statement

#### **6.545 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

#### **6.546 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

#### **6.547 sumMembFeeYtdAmnt**

Description	This field contains the year-to-date fee sum per currency.
Format	numeric 15, 2
Where used:	CB050 Fee Overall Summary

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### 6.548 sumMembOrdrQty

Description This field contains the total order quantity and per Business Unit.

Format numeric 13

Where used: CB042 Fee Per Executed Order  
CB060 Fee Statement

### 6.549 sumMembOrdrQty1

Description This field contains the total number of order transactions per business unit,account and instrument(ISIN).

Format numeric 13

Where used: CB068 Transaction Overview

### 6.550 sumMembOrdrVol

Description This field contains the total order volume and per Business Unit.

Format numeric 13, 2

Where used: CB042 Fee Per Executed Order  
CB060 Fee Statement

### 6.551 sumMembQuotQty

Description This field contains the total number of quote transactions per business unit,account and instrument(ISIN).

Format numeric 9

Where used: CB068 Transaction Overview

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### **6.552 sumMembTotBuyOrdr**

Description	This field contains the total of the order quantity bought per Member .
Format	numeric 9
Where used:	TC810 T7 Daily Trade Confirmation

### **6.553 sumMembTotQty**

Description	This field contains the sum of all orders and quotes per business unit, account and instrument(ISIN).
Format	numeric 9
Where used:	CB068 Transaction Overview

### **6.554 sumMembTotSellOrdr**

Description	This field contains the total of the order quantity sold per Member.
Format	numeric 9
Where used:	TC810 T7 Daily Trade Confirmation

### **6.555 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

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### **6.556 sumMembTxnCnt**

Description This field contains the sum of the transactions.

Format numeric 9

Where used: CB068 Transaction Overview

### **6.557 sumMktGrpAddCrt**

Description This field contains the sum of the additional credits per market group.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

### **6.558 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

### **6.559 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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### **6.560 sumNonDisclTrades**

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

### **6.561 sumNonDisclVolume**

Description	Accumulated traded Volume of Non Disclosed trades
Format	numeric 11
Where used:	TE910 T7 Daily Trade Activity

### **6.562 sumOtrExecOrdrNo**

Description	This field provides the sum of numbers of all order and quote executions of all traders of a member, which are active in one ISIN.
Format	numeric 10
Where used:	TR101 MiFID II OTR Report

### **6.563 sumOtrExecOrdrVol**

Description	This field contains the sum of executed orders.
Format	numeric 15
Where used:	TR101 MiFID II OTR Report



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#### **6.564 sumOtrOrdNo**

Description This field provides the total number of all order and quote insertions, modifications and deletions of all traders of a member, which are active in one respective ISIN.

Format numeric 10

Where used: TR101 MiFID II OTR Report

#### **6.565 sumOtrOrdVol**

Description This field contains the sum of entered, modified and deleted quantity.

Format numeric 15

Where used: TR101 MiFID II OTR Report

#### **6.566 sumPartTotBuyOrd**

Description This field contains the total of the order quantity bought per participant .

Format numeric 9

Where used: TC810 T7 Daily Trade Confirmation

#### **6.567 sumPartTotSellOrd**

Description This field contains the total of the order quantity sold per participant.

Format numeric 9

Where used: TC810 T7 Daily Trade Confirmation

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### **6.568 sumProdDayTesVol**

Description	This field contains the accumulated TES Volume on the product level.
Format	numeric 11
Where used:	TE930 T7 Daily Trade Statistics

### **6.569 sumProdDayTotVol**

Description	This field contains the accumulated Total Volume on the product level.
Format	numeric 11
Where used:	TE930 T7 Daily Trade Statistics

### **6.570 sumProdMtdTesVol**

Description	This field contains the accumulated Monthly TES Volume on the product level.
Format	numeric 11
Where used:	TE930 T7 Daily Trade Statistics

### **6.571 sumProdMtdTotVol**

Description	This field contains the accumulated Monthly Total Volume on the product level.
Format	numeric 11
Where used:	TE930 T7 Daily Trade Statistics

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### **6.572 sumProdOpnIntQty**

Description This field contains the Grand Interest Display.

Format numeric 11

Where used: TE930 T7 Daily Trade Statistics

### **6.573 sumProdTESClgBuy**

Description This field contains the accumulated clearing qty of buy volume for TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

### **6.574 sumProdTESClgSell**

Description This field contains the accumulated clearing qty of sell volume for TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

### **6.575 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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### **6.576 sumProdTESTotSell**

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

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

### **6.577 sumProdTESVolBuy**

Description This field contains the accumulated qty of buy volume for TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

### **6.578 sumProdTESVolSell**

Description This field contains the accumulated qty of sell volume for TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

### **6.579 sumProdTim**

Description This field indicates the sum of the product time.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement  
TD956 Basis Building Block Liquidity Provider  
TD957 Package Building Block Liquidity Provider Measurement and  
Advanced Designated Liquidity Provisioning  
TD959 Designated Market Making Measurement  
TD982 Special Report French Equity Options

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### **6.580 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

### **6.581 sumProdTotClgBuy**

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

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

### **6.582 sumProdTotClgSell**

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

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

### **6.583 sumProdTotCntrBuy**

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

Format numeric 9

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

#### **6.584 sumProdTotCntrSell**

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

Format numeric 9

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

#### **6.585 sumProdTotSellOrdr**

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

Format numeric 9

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

#### **6.586 sumProdVolM**

Description This field indicates the sum of market maker volume.

Format numeric 9

Where used: TD956 Basis Building Block Liquidity Provider  
TD957 Package Building Block Liquidity Provider Measurement and  
Advanced Designated Liquidity Provisioning  
TD959 Designated Market Making Measurement

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### 6.587 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 TD949 MTD - Advanced Market Making Strategy Quote Request Performance

### 6.588 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 TD949 MTD - Advanced Market Making Strategy Quote Request Performance

### 6.589 sumRebFeeAmnt

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

### 6.590 sumReqTim

Description	This field indicates the sum of the required time to be covered by good quotes.
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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  
TD959 Designated Market Making Measurement  
TD982 Special Report French Equity Options

### 6.591    **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

### 6.592    **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

### 6.593    **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



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Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance  
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

### 6.594 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

### 6.595 sumSmcAccumTime

Description This field indicates the accumulated SMC time in the required expiries and strikes in total for that month (mtd).

Format TimeFormat

Where used: TD954 Stressed Market Conditions

### 6.596 sumSmcCovrdTime

Description This field contains the total covered time for quotation during SMC for that month (mtd).

Format TimeFormat

Where used: TD954 Stressed Market Conditions

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### **6.597 sumSmcDayFulInd**

Description This field contains the total number of days in which the SMC quotation requirement is met (mtd).

Format numeric 2

Where used: TD954 Stressed Market Conditions

### **6.598 sumSmcReqTime**

Description This field contains the total required time for quotation during SMC in order to qualify for the respective incentives for that month (mtd).

Format TimeFormat

Where used: TD954 Stressed Market Conditions

### **6.599 sumSmcTime**

Description This field indicates the total time that the product was in SMC during that month (mtd).

Format TimeFormat

Where used: TD954 Stressed Market Conditions

### **6.600 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

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### **6.601 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

### **6.602 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

### **6.603 sumSynch50To100**

Description	This field displays the sum of the field synch50To100 over all instrument groups.
Format	numeric 10, 2
Where used:	TL001 System Transaction Overview

### **6.604 sumSynTrades**

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

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### **6.605 sumSynVolume**

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

### **6.606 sumTESClgBuy**

Description	This field contains the accumulated clearing qty of buy volume for TES trades
Format	numeric 9
Where used:	TE810 T7 Daily Trade Confirmation

### **6.607 sumTESClgSell**

Description	This field contains the accumulated clearing qty of sell volume for TES trades.
Format	numeric 9
Where used:	TE810 T7 Daily Trade Confirmation

### **6.608 sumTESTotBuy**

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

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### **6.609 sumTESTotSell**

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

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

### **6.610 sumTesTrades**

Description Accumulated number of TES trades included Non Disclosed trades.

Format numeric 11

Where used: TE910 T7 Daily Trade Activity

### **6.611 sumTESVolBuy**

Description This field contains the accumulated qty of buy volume for TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

### **6.612 sumTESVolSell**

Description This field contains the accumulated qty of sell volume for TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

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### 6.613 sumTesVolume

Description	Accumulated traded Volume included Non Disclosed trades
Format	numeric 11
Where used:	TE910 T7 Daily Trade Activity

### 6.614 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

### 6.615 sumTotClgBuy

Description	This field contains the accumulated Clearing qty of Buy deal item for on-exchange trades.
Format	numeric 9
Where used:	TE810 T7 Daily Trade Confirmation

### 6.616 sumTotClgSell

Description	This field contains the accumulated Clearing qty of Sell deal item for on-exchange trades.
Format	numeric 9
Where used:	TE810 T7 Daily Trade Confirmation

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### **6.617 sumTotCntrBuy**

Description This field contains the accumulated qty of buy deal item 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

### **6.618 sumTotCntrSell**

Description This field contains the accumulated qty of sell deal item 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

### **6.619 sumTotSellOrdr**

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

Format numeric 9

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

### **6.620 sumUserTxnCnt**

Description This field contains the sum of transaction counts per user.

Format numeric 9

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Where used: CB068 Transaction Overview

### 6.621 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  
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

### 6.622 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  
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

### 6.623 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  
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

### 6.624 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  
TD959 Designated Market Making Measurement  
TD982 Special Report French Equity Options

### 6.625 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  
TD949 MTD - Advanced Market Making Strategy Quote Request Performance  
TD955 Building Block Liquidity Provider Measurement

### 6.626 swapCust1

Description This field contains the ID of the first customer involved in the trade for exchange for physical, financial or swap.

Format alphanumeric 20

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Where used: TE545 Daily TES Maintenance

### 6.627 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

### 6.628 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

### 6.629 synch100To

Description This field displays the fees for transactions exceeding the limit more than 100%. See field synch0To50.

Format numeric 10, 2

Where used: TL001 System Transaction Overview

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### 6.630 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

### 6.631 targetProduct

Description	This field contains the target Product of decaying instrument.
Format	alphanumeric 12
Where used:	TA116 Decay Split Table

### 6.632 tesActivity

Description	This field indicates the reported T7 Entry Service activity.
Format	alphanumeric 1

<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

Where used:	TE545 Daily TES Maintenance
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### 6.633 tesDescription

Description	This field contains the free description entered by the initiating user of the TES trade.
Format	alphanumeric 20
Where used:	TE545 Daily TES Maintenance

### 6.634 tesEligibility

Description	This flag describe if an instrument is TES eligible.	
Format	alphanumeric 1	
<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	0	FALSE
1	1	TRUE
Where used:	RD110 User Profile Maintenance RD115 User Profile Status	

### 6.635 tesId

Description	This field indicates the unique T7 Entry Service ID assigned by the exchange.
Format	alphanumeric 20
Where used:	TE545 Daily TES Maintenance

### 6.636 tesInitiatorBU

Description	This field indicates the Business Unit of the initiating user who entered the TES trade.
Format	alphanumeric 8

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Where used: TE545 Daily TES Maintenance

### 6.637 tesInitiatorUser

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

Format alphanumeric 6

Where used: TE545 Daily TES Maintenance

### 6.638 tesType

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

Format alphanumeric 3

<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

Where used: RD110 User Profile Maintenance  
RD115 User Profile Status  
TE545 Daily TES Maintenance  
TE810 T7 Daily Trade Confirmation

### 6.639 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

### **6.640    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  
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  
TD944 Daily Advanced Market Making Strategy Quote Request Performance  
TE540 Daily Order Maintenance  
TE545 Daily TES Maintenance  
TE600 Eurex EnLight Maintenance  
TE810 T7 Daily Trade Confirmation  
TE812 Daily Prevented Self-Matches  
TE910 T7 Daily Trade Activity  
TT132 Market Maker Protection

### **6.641    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

### **6.642 totalNoTradingDays**

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

Format: numeric 4

Where used: TA114 Variance Futures Parameter

### **6.643 totalUserExecOrdrNo**

Description: This field provides the total number of all order and quote executions of one trader of a member, which is active in one ISIN.

Format: numeric 9

Where used: TR101 MiFID II OTR Report

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#### **6.644 totalUserExecOrdrVol**

Description	This field contains the sum of executed orders per trader.
Format	numeric 12
Where used:	TR101 MiFID II OTR Report

#### **6.645 totalUserOrdrNo**

Description	This field provides the total number of all order and quote insertions, modifications and deletions of one trader of a member, which is active in one respective ISIN.
Format	numeric 9
Where used:	TR101 MiFID II OTR Report

#### **6.646 totalUserOrdrVol**

Description	This field contains the sum of entered, modified, and deleted quantity per trader.
Format	numeric 12
Where used:	TR101 MiFID II OTR Report

#### **6.647 totBURules**

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



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### 6.648 totBusinessUnitIdRiskEvt

Description This field indicates the total business units.

Format numeric 5

Where used: TT133 Trading Risk Events

### 6.649 totBUUpdCodAdd

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

Format numeric 5

Where used: RD110 User Profile Maintenance  
RD120 User Transaction Size Limit Maintenance  
RD130 Trade Enrichment Rule Maintenance  
RD140 Pre-trade Limits Maintenance - Trading Participant

### 6.650 totBUUpdCodChg

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

Format numeric 5

Where used: RD110 User Profile Maintenance  
RD120 User Transaction Size Limit Maintenance  
RD130 Trade Enrichment Rule Maintenance  
RD140 Pre-trade Limits Maintenance - Trading Participant

### 6.651 totBUUpdCodDel

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

Format numeric 5

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Where used: RD110 User Profile Maintenance  
RD120 User Transaction Size Limit Maintenance  
RD130 Trade Enrichment Rule Maintenance  
RD140 Pre-trade Limits Maintenance - Trading Participant

### 6.652 totParticipantIdRiskEvt

Description This field indicates the total participants.

Format numeric 5

Where used: TT133 Trading Risk Events

### 6.653 totParticipantUpdCodAdd

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

Format numeric 5

Where used: RD110 User Profile Maintenance  
RD120 User Transaction Size Limit Maintenance  
RD130 Trade Enrichment Rule Maintenance  
RD140 Pre-trade Limits Maintenance - Trading Participant

### 6.654 totParticipantUpdCodChg

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

Format numeric 5

Where used: RD110 User Profile Maintenance  
RD120 User Transaction Size Limit Maintenance  
RD130 Trade Enrichment Rule Maintenance  
RD140 Pre-trade Limits Maintenance - Trading Participant

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### 6.655 totParticipantUpdCodDel

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

Format numeric 5

Where used:  
RD110 User Profile Maintenance  
RD120 User Transaction Size Limit Maintenance  
RD130 Trade Enrichment Rule Maintenance  
RD140 Pre-trade Limits Maintenance - Trading Participant

### 6.656 totQty

Description This field contains the total quantity.

Format numeric 9

Where used: CB068 Transaction Overview

### 6.657 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  
TD959 Designated Market Making Measurement

### 6.658 totTrdDays

Description This field contains the total trading days in the current month.

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Format numeric 2

Where used: TD983 Regulatory Market Making MTD  
TR100 Order to Trade Ratio Report

### 6.659 totUserIdRiskEvt

Description This field indicates the total users.

Format numeric 5

Where used: TT133 Trading Risk Events

### 6.660 totUserProd

Description This field contains the number assigned products.

Format numeric 5

Where used: RD125 User Transaction Size Limit Status

### 6.661 totUserUpdCodAdd

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

Format numeric 5

Where used: RD110 User Profile Maintenance  
RD120 User Transaction Size Limit Maintenance

### 6.662 totUserUpdCodChg

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

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Format numeric 5

Where used: RD110 User Profile Maintenance  
RD120 User Transaction Size Limit Maintenance

### 6.663 totUserUpdCodDel

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

Format numeric 5

Where used: RD110 User Profile Maintenance  
RD120 User Transaction Size Limit Maintenance

### 6.664 tradedVol

Description Total traded volume per product per member.

Format numeric 13

Where used: TR100 Order to Trade Ratio Report

### 6.665 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

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### **6.666 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

### **6.667 tradesCnt**

**Description** Total number of trades per product per member.

**Format** numeric 13

**Where used:** TR100 Order to Trade Ratio Report

### **6.668 tradeType**

**Description** This field indicates the trade type.

**Format** alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	REGU	Regular On-Exchange Trade
2	AUCT	Auction Trade (Order Book Uncrossing)
3	REV	On-Exchange Trade Reversal
4	PREL	Preliminary On-Exchange Trade
5	FINA	Final On-Exchange Trade
6	PAUC	Preliminary Auction Trade
7	FAUC	Final Auction Trade
8	SMP	Self Match Prevented On-Exchange Trade
9	TES	Off Book Trade (T7 Entry Service)
A	RTES	Off Book Trade Reversal
B	PTES	Preliminary Off Book Trade
C	FTES	Final Off Book Trade
D	PMT	Preliminary Manually Entered Trades by MS
E	FMT	Final Manually Entered Trades by MS
F	VDO	Volume Discovery Order Midpoint Trade (Cash Specific)
G	BEST	Best Order Execution Trade (Cash Specific)

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

## 6.669 tradingCapacity

Description This field indicates the trading capacity.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	CU	Agency
5	PR	Proprietary
6	MM	Market-Making
8	BE	Best Execution (Cash Specific)
9	RP	Riskless Principal (Cash Specific)

Where used:

- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TC812 T7 Daily Prevented Self-Matches
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE550 Open Order Detail
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches

### 6.670 tradingParticipant

Description This field contains the trading participants.

Format alphanumeric 5

Where used: RD155 Pre-trade Limits Status - Clearing Participant

### 6.671 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

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



### **6.672 tradingSec12M**

Description This field contains the number of seconds per ISIN (for Cash Market) or per Product (for Derivatives Market) during the last 12 months excluding the report month as defined in NoSecDate.

Format numeric 8

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

### **6.673 tradPartLngName**

Description This field contains the trading participants legal name.

Format alphanumeric 40

Where used: RD155 Pre-trade Limits Status - Clearing Participant

### **6.674 tradVolume**

Description This field contains order book traded volume of the trading day per product.

Format numeric 12

Where used: TR102 Excessive System Usage Report

### **6.675 trailStopAbsPrice**

Description This field contains the absolute price for trailing stop order.

Format numeric signed 9, 5

Where used: TC540 Daily Order Maintenance  
TC550 Open Order Detail

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### **6.676 trailStopPricePct**

Description This field contains the absolute percentage for trailing stop order.

Format numeric 6, 2

Where used: TC540 Daily Order Maintenance  
TC550 Open Order Detail

### **6.677 tranFee**

Description This field indicates the transaction fee amount.

Format numeric signed 15, 2

Where used: CB042 Fee Per Executed Order

### **6.678 transactions12M**

Description This field contains the number of messages per ISIN (for Cash Market) or per Product (for Derivatives Market) defined as the sum of "noTransactionsDate" of the last 12 month excluding the report month.

Format numeric 11

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

### **6.679 transMonth**

Description This field contains the report month and year. Likewise this field can be used as starting month of the 12 month calculation incl. the report month, e.g. "012017".

Format alphanumeric 6

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

### 6.680 transStartMonth

Description 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

### 6.681 tranTypCod

Description This field contains the transaction type code.

Format alphanumeric 1

Where used: TL001 System Transaction Overview

### 6.682 trDay

Description This field contains Trading Day (one row per day) of the current month).

Format DateFormat

Where used: CB042 Fee Per Executed Order  
TR100 Order to Trade Ratio Report  
TR102 Excessive System Usage Report

### 6.683 trdCnt

Description Total number of trades

Format numeric 13

Where used: CB069 Transaction Report

### **6.684 trdFeeAmnt**

Description This field contains the trading fee.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

### **6.685 trdQty**

Description This field contains the traded quantity.

Format numeric 9

Where used: CB062 Designated Sponsor Refund

### **6.686 trdVol**

Description This field shows either n/a or a natural number indicating the traded volume.

Format alphanumeric 13

Where used: CB069 Transaction Report

### **6.687 triggered**

Description This field contains the triggered flag.

Format alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
2	STP	Stop Order
4	OCO	One Cancels Other

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

### **6.688 trnTim**

Description This field contains the transaction time.

Format TimeFormat

Where used: TT135 Risk Event Report

### **6.689 tsField**

Description The name of the field in the trading system in which the error occurred.

Format alphanumeric 24

Where used: TR160 Identifier Mapping Error  
TR162 Algo HFT Error

### **6.690 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

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

### 6.691 txnCnt

Description This field contains the transaction count.

Format numeric 9

Where used: CB068 Transaction Overview  
CB069 Transaction Report  
TR102 Excessive System Usage Report

### 6.692 txnLimit

Description This field contains the Transaction Limit per product

Format numeric 12

Where used: TR102 Excessive System Usage Report

### 6.693 txnTypNam

Description This field contains the transaction type name.

Format alphanumeric 13

Where used: CB068 Transaction Overview

### 6.694 underlyingDelta

Description This field contains the Underlying Leg Delta being traded as part of Delta Exchange.

Format numeric signed 7, 4

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

### **6.695 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

### **6.696 underlyingIndex**

Description This field represents the daily Underlying Index entered at the end of the trading session for the product, used as Final Index on the instrument level for the business day, and as Preliminary Index for the next business day.

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

### **6.697 underlyingPrice**

Description This field contains the underlying price used to calculate the realised variance.

Format numeric signed 9, 5

Where used: TA114 Variance Futures Parameter  
TE600 Eurex EnLight Maintenance  
TE610 Eurex EnLight Best Execution Summary

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### **6.698 underlyingQty**

Description	This field contains the Underlying Leg Quantity being traded as part of Delta Exchange.
Format	numeric 9
Where used:	TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary

### **6.699 undPrice**

Description	This field contains the price of the underlying leg of an option volatility strategy
Format	numeric signed 9, 5
Where used:	TA113 Complex and Flexible Instrument Definition

### **6.700 undrLstClsPrc**

Description	This field contains the last closing price of the underlying.
Format	numeric 9, 5
Where used:	TE930 T7 Daily Trade Statistics

### **6.701 undrPrvClsPrc**

Description	This field contains the closing price of the underlying on the previous business day.
Format	numeric 9, 5
Where used:	TE930 T7 Daily Trade Statistics



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### 6.702 updateTime

Description	Responder 1 (Max 50) time of last update.
Format	TimeFormat18
Where used:	TE610 Eurex EnLight Best Execution Summary

### 6.703 updCod

Description	This field contains the code for the type of change performed.
Format	alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
A	Add	
C	Change	
D	Delete	
G	Grp Ch	

Where used:	RD110 User Profile Maintenance RD120 User Transaction Size Limit Maintenance RD130 Trade Enrichment Rule Maintenance RD140 Pre-trade Limits Maintenance - Trading Participant
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### 6.704 updDat

Description	This field contains the date of last update
Format	DateFormat
Where used:	RD110 User Profile Maintenance RD120 User Transaction Size Limit Maintenance RD130 Trade Enrichment Rule Maintenance RD140 Pre-trade Limits Maintenance - Trading Participant TT133 Trading Risk Events

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### 6.705 updtFldNam

Description This field indicates the name of the data unit which has been changed.

Format alphanumeric 32

Where used: RD110 User Profile Maintenance  
RD120 User Transaction Size Limit Maintenance  
RD130 Trade Enrichment Rule Maintenance  
RD140 Pre-trade Limits Maintenance - Trading Participant

### 6.706 updTim

Description This field contains time of the last change performed.

Format TimeFormat

Where used: RD110 User Profile Maintenance  
RD120 User Transaction Size Limit Maintenance  
RD130 Trade Enrichment Rule Maintenance  
RD140 Pre-trade Limits Maintenance - Trading Participant  
TT133 Trading Risk Events

### 6.707 uploadFile

Description The name of the upload file.

Format alphanumeric 45

Where used: TR160 Identifier Mapping Error  
TR162 Algo HFT Error

### 6.708 user

Description This field indicates the user.

Format alphanumeric 6

Where used:

- CB042 Fee Per Executed Order
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD120 User Transaction Size Limit Maintenance
- RD125 User Transaction Size Limit Status
- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches
- TE535 Cross and Quote Requests
- TE540 Daily Order Maintenance
- TE545 Daily TES Maintenance
- TE550 Open Order Detail
- TE600 Eurex EnLight Maintenance
- TE610 Eurex EnLight Best Execution Summary
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches
- TR101 MiFID II OTR Report
- TT133 Trading Risk Events

### **6.709   userId1**

Description                    This field contains the user ID.

Format                         alphanumeric 11

Where used:                    CB069 Transaction Report

### **6.710   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  
RD120 User Transaction Size Limit Maintenance  
RD125 User Transaction Size Limit Status

### 6.711 userOrdrNum

Description This field contains the free-format order reference text for member internal usage.

Format alphanumeric 16

Where used: TC540 Daily Order Maintenance  
TC550 Open Order Detail  
TC810 T7 Daily Trade Confirmation  
TC812 T7 Daily Prevented Self-Matches

### 6.712 usrGroup

Description This field contains the name of the trader group the user belongs to inside the business unit. Every group can define their own name. Every user can only belong to one group.

Format alphanumeric 3

Where used: RD115 User Profile Status

### 6.713 usrOrdrNum

Description This field contains the user order number, which the member assigned to the order.

Format alphanumeric 12

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

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### 6.714 valGoodQuoReqResp

Description	This field contains the number of valid good quote request responses after the cut limit adjustment.
Format	numeric 10
Where used:	<p>TD940 Daily Regular Market Making Quote Request Performance</p> <p>TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance</p> <p>TD942 Daily Advanced Market Making Quote Request Performance</p> <p>TD945 MTD - Regular Market Making Quote Request Performance</p> <p>TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance</p> <p>TD947 MTD - Advanced Market Making Quote Request Performance</p> <p>TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance</p> <p>TD949 MTD - Advanced Market Making Strategy Quote Request Performance</p>

### 6.715 validFrom

Description	States the valid from date for a given value of the identifier.
Format	DateFormat
Where used:	<p>TR161 Identifier Mapping Status</p> <p>TR163 Algo HFT Status</p>

### 6.716 validityFlg

Description	This field indicates the business status of a trade enrichment rule
Format	alphanumeric 1
Where used:	RD135 Trade Enrichment Rule Status

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### 6.717 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

### 6.718 validTo

Description Conditional mandatory (mandatory only when field status indicator = D), stating the valid to date for the short code to long value mapping. The dataset remains in the mapping status report until the "Valid to" elapsed

Format DateFormat

Where used: TR161 Identifier Mapping Status

### 6.719 valQuoReqTot

Description This field contains the total number of valid quote requests after cut limit adjustment.

Format numeric 10

Where used: TD940 Daily Regular Market Making Quote Request Performance  
 TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance  
 TD942 Daily Advanced Market Making Quote Request Performance  
 TD945 MTD - Regular Market Making Quote Request Performance  
 TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance  
 TD947 MTD - Advanced Market Making Quote Request Performance  
 TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance  
 TD949 MTD - Advanced Market Making Strategy Quote Request Performance

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## 6.720 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:	<p>TD940 Daily Regular Market Making Quote Request Performance</p> <p>TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance</p> <p>TD942 Daily Advanced Market Making Quote Request Performance</p> <p>TD945 MTD - Regular Market Making Quote Request Performance</p> <p>TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance</p> <p>TD947 MTD - Advanced Market Making Quote Request Performance</p> <p>TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance</p> <p>TD949 MTD - Advanced Market Making Strategy Quote Request Performance</p>

## 6.721 vegaUnit

Description	This field indicates the Vega Unit multiplier.
Format	numeric 9
Where used:	TA114 Variance Futures Parameter

## 6.722 versionNo

Description	This field contains version number for order modification.
Format	numeric 9

Where used:           CB042 Fee Per Executed Order  
                          CB062 Designated Sponsor Refund  
                          TC540 Daily Order Maintenance  
                          TC550 Open Order Detail  
                          TC810 T7 Daily Trade Confirmation  
                          TC812 T7 Daily Prevented Self-Matches

### 6.723 violation

Description           This field shows violation status. Valid values are: "Yes" or "No"

Format                alphanumeric 1

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

Where used:           TR100 Order to Trade Ratio Report  
                          TR101 MiFID II OTR Report  
                          TR102 Excessive System Usage Report

### 6.724 violationCnt

Description           This field shows the number of violations.

Format                numeric 2

Where used:           TR102 Excessive System Usage Report

### 6.725 violInd

Description           This field contains violation indicator, which indicates whether the member has provided quotes for lesser time than required as per obligation to market maker program of Eurex.

Format                numeric 1

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

Where used: TD956 Basis Building Block Liquidity Provider  
 TD957 Package Building Block Liquidity Provider Measurement and  
 Advanced Designated Liquidity Provisioning  
 TD959 Designated Market Making Measurement  
 TD982 Special Report French Equity Options

### **6.726 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: TD940 Daily Regular Market Making Quote Request Performance  
 TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance  
 TD942 Daily Advanced Market Making Quote Request Performance  
 TD945 MTD - Regular Market Making Quote Request Performance  
 TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance  
 TD947 MTD - Advanced Market Making Quote Request Performance  
 TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance  
 TD949 MTD - Advanced Market Making Strategy Quote Request Performance  
 TD955 Building Block Liquidity Provider Measurement

### **6.727 volDiscPrc**

Description This is the "second limit" price up to/down to which a bid/ask VDO can be executed at the MP.

Format numeric signed 9, 5

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Where used: TC540 Daily Order Maintenance  
TC550 Open Order Detail  
TC810 T7 Daily Trade Confirmation

### 6.728 volFactor

Description This field contains Volume Factor which is used to calcued Volume Component

Format numeric 4

Where used: TR102 Excessive System Usage Report

### 6.729 wknNo

Description This field contains the WKN number

Format alphanumeric 9

Where used: TC540 Daily Order Maintenance  
TC550 Open Order Detail  
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  
TE550 Open Order Detail  
TE810 T7 Daily Trade Confirmation  
TE812 Daily Prevented Self-Matches  
TE910 T7 Daily Trade Activity  
TR901 MiFID II Message Rate Report

## 7Glossary

Term	Explanation
DBAG	Deutsche Börse AG
ETI	Enhanced Trading Interface
Eurex	European Exchange. Electronic trading and clearing of options and financial futures.
Member	Market participant.
Xetra <sup>®</sup>	Exchange Electronic Trading. Deutsche Börse's electronic trading system for cash markets.
XML	Extensible Markup Language
XSD	XML Schema Definition

Table 7.1 - Glossary