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Introduction

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1 Introduction

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

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

. to explain the content of the reports, and

. to describe each report in detail

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

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

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

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2 XML Trading Reports Concepts

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

2.1 XML Report Layout

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

2.1.1 Structures

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

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

Naming conventions for structures are:

reportName	Main structure of a report
reportName***Grp	Sub structure of a report
reportName***KeyGrp	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.

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Example:

       `<sumPrmVmarAmnt>-88880.00</sumPrmVmarAmnt>`

2.1.5   Rules for Text Reports

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

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

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

2.1.5.1   Generic Text Report Structure

The creation of generic text reports uses the following rules:

- The global layout of a generic text report is determined by the XML report data structure

- Data rows are shown in the sequence defined in the XML report

- Fields are shown in the sequence defined in the model

- Column widths are determined by the maximum of heading length and data field length

- Column headings are written into one line

- Spacing between columns is always one

- Underlines (indicating the column width) are provided for the field width of the first row

- Lines are wrapped, if they would be longer than 132 characters.

- Starting position for wrapped lines is one character indented from second field on the first line

2.1.5.2   Field Values

The display of field values adheres to the following rules:

- The field value display is determined by the field specific format, independent of the report context. (i.e., the same field has the same format in all reports)

- The field column heading is determined by the field, independent of the report context (i.e., the same field has the same column heading in all reports).

- Alphanumeric values are displayed left-aligned with the original value retrieved from the XML Report data

- Numeric values are displayed right-aligned according to their field specific display format.

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.

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3.2   Structure cardinality

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

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

> structure

or

> structure, repeated *cardinality* times:

Cardinality	Description
(none)	Substructure occurs exactly one time
m	Substructure occurs exactly *m* times
m … n	Substructure occurs minimal *m*, maximal *n* times
m … variable	Substructure occurs *m* 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.

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Report	Long Name	Receiver
CB	**Clearing Positions and Transactions**	
CB069	Transaction Report	ALL MEMBER
RD	**Trading RDS Reports**	
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
TA	**Trading Maintenance**	
TA113	Complex and Flexible Instrument Definition	PUBLIC
TD	**Trading Volume and Performance**	
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

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Report	Long Name	Receiver
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
TD980	Excessive System Usage Report	ALL MEMBER
TD981	Month-to-Date OTR	ALL MEMBER
TD983	Regulatory Market Making MTD	ALL MEMBER
TE	**Order and Quote Maintenance**	
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
TR	**Trading Regulatory**	
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
TT	**Entitlement and Security**	
TT132	Market Maker Protection	ALL MEMBER
TT133	Trading Risk Events	ALL MEMBER

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XML Report Descriptions

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4 XML Report Descriptions

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

CONFIG_IDENTIFIER   T7Rep 60.05.02
CONFIG_DATE   2018-02-08 15:32

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

sumMembOrdrQty	m	Total Number Of Orders Per Exchange Member:

Text Report Structure

```
Participant      Participant Long Name
----------- --------------------------------------
  XXXXX   XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

  BU             BU Long Name              BU Identifier
-------- -------------------------------------- ------------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX      999999

Trading Currency  Exchange Rate  Billing Currency Ac    Prod    Instrument
---------------- ----------------- --------------- --- ------------ ---------- -----------
     XXX       9999999.999999999      XXX          XXX XXXXXXXXXXX XXXXXXXXX XXXXXXXXXXX

     Order No      VNo FeeTyp   FeeTypNam    Trader Trad Day DlyFeePerOrdr   OrderVol
------------------- --- ------ -------------- ------ -------- ------------ --------------
XXXXXXXXXXXXXXXXXXX 999  XXX   XXXXXXXXXXXXXX XXXXXX 31-12-09 +999999999.99 XXXXXXXXXXXXX
                                                              ------------ --------------
Total Per Instrument:                                        9999999999.99 99999999999.99
                                                              ------------ --------------
Total Per Account Type:                                      9999999999.99 99999999999.99
                                                              ------------ --------------
Total Per Trading Currency (XXX) in EUR:                     9999999999.99 99999999999.99
                                                              ------------
Total Fees Per Exchange Member:                              9999999999.99
                                                                           --------------
Total Volume Per Exchange Member:                                          99999999999.99
                                                                           --------------
Total Number Of Orders Per Exchange Member:                                 9999999999999
```

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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

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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    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

   BU            BU Long Name              BU Identifier
-------- ------------------------------------- -------------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX    999999

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

Ac    Prod   Instrument          FeeTyp   FeeTypNam     FeePrevDayAmnt FeeCrtDayAmnt FeeCrtMthBal FeePrvMthBal  FeeYtdBal
--- ----------- --------- ----------- ------ -------------- ------------- ------------- ----------- ----------- -----------
XXX XXXXXXXXXXX XXXXXXXXX XXXXXXXXXXX  XXX    XXXXXXXXXXXXXX  999999999.99  999999999.99 999999999.99 999999999.99 999999999.99
                                                            ------------- ------------- ----------- ----------- -----------
Total Trans Fees Per Instrument:                             999999999.99  999999999.99 999999999.99 999999999.99 999999999.99
                                                            ------------- ------------- ----------- ----------- -----------
Total Fees Per Account:                                      999999999.99  999999999.99 999999999.99 999999999.99 999999999.99
                                                            ------------- ------------- ----------- ----------- -----------
Total Fees Per Trading Currency(XXX) in EUR:                 999999999.99  999999999.99 999999999.99 999999999.99 999999999.99
                                                            ------------- ------------- ----------- ----------- -----------
Total Fees Per Exchange Member:                              999999999.99  999999999.99 999999999.99 999999999.99 999999999.99
```

4.1.3   CB060 Fee Statement

Description   This report is produced at the end of the month and gives an overview on the current month's fees, order volume and order quantity.

The generated fees are divided into types and shown by instrument and account type for each trading currency converted into billing currency per participant. This report provides also a sum of order volume and number of orders per participant.

This report is available only for cash markets.

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    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

   BU            BU Long Name           BU Identifier Trading Currency Billing Currency
-------- --------------------------------------- ------------ ---------------- ----------------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX      999999        XXX              XXX

Ac    Prod   Instrument          FeeTyp  FeeTypNam   FeeCrtMthBal     OrderVol      OrderQuant
--- ----------- ---------- ----------- ------ -------------- ---------------- -------------- -------------
XXX XXXXXXXXXXX XXXXXXXXXX XXXXXXXXXXXX XXX   XXXXXXXXXXXXXX 9999999999999.99 XXXXXXXXXXXXX 9999999999999
                                                            -------------- -------------- -------------
Total Per Instrument:                                       9999999999999.99 99999999999.99 9999999999999
                                                            -------------- -------------- -------------
Total Per Account:                                          9999999999999.99 99999999999.99 9999999999999
                                                            -------------- -------------- -------------
Total Per Trading Currency (XXX) in EUR:                    9999999999999.99 99999999999.99 9999999999999
                                                            ----------------
Total Per Exchange Member:                                  9999999999999.99
                                                                           --------------
Total Volume Per Exchange Member:                                          99999999999.99
                                                                                          -------------
Total Number of Orders Per Exchange Member:                                               9999999999999
                                                            -------------- -------------- -------------
Total All Exchange Members:                                 9999999999999.99 99999999999.99 9999999999999
```

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	

cb062Rec, repeated 1 ... variable times:

ordrNo	m	OrdrNo
versionNo	m	VerNo
quoInd	m	Quote
user	m	Trader
kindOfDepo	m	DepTyp
ordrMktVal	m	OMV
trdQty	m	Trades
trdFeeAmnt	m	DlyFeePerOrdr
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	

sumMembExchFeeGrp, repeated 1 ... variable times:

sumMembExchFeeRec, 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    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

   BU            BU Long Name            BU Identifier
-------- -------------------------------------- ------------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX     999999

Currency  MktGrp
-------- --------
   XXX    XXXXXXXX

   Prod     Instrument
----------- --------- -----------
XXXXXXXXXXX XXXXXXXXX XXXXXXXXXXX

        OrdrNo      VerNo Quote Trader DepTyp    OMV     Trades  DlyFeePerOrdr            Refund          add. Credit
------------------- ----- ----- ------ ------ ------------ -------- ------------- ------------------------------ ------------
XXXXXXXXXXXXXXXXXXX  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	This report provides participants information of different types of transactions (addition, modification or deletion) of orders and quotes performed.
	The first part of the report contains a participant specific summary of generated transactions per transaction group and instrument. The second part of the report shows the number of transactions per transaction group for every session of the participant. The third part of the report shows the number of transactions per transaction group sorted by the participant's user.
	This report is available only for cash markets.
Frequency	Daily.
Availability	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	
cb068Grp1Session, repeated 0 ... variable times:		
dscr1	m	
cb068SessionRec, repeated 0 ... variable times:		
sessionId	m	Session
ordrQty1	m	Ordr
quotQty	m	Quo
totQty	m	Tot
sumMembOrdrQty1	m	Total:
sumMembQuotQty	m	
sumMembTotQty	m	
cb068Grp1User, repeated 0 ... variable times:		
dscr1	m	
cb068Grp2User, repeated 0 ... variable times:		
cb068UserKeyGrp		
user	m	Trader
cb068UserRec, 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:

Text Report Structure

```
Participant      Participant Long Name
----------- --------------------------------------
   XXXXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


   BU             BU Long Name           BU Identifier
-------- -------------------------------------- -------------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX    999999



--------------------------------------------------------------------------------------------------------------------
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


Instrument MktGrp Ac      Ordr          Quo        Tot
---------- -------- --- ---------------- ---------- ----------
XXXXXXXXXX XXXXXXXX XXX 9,999,999,999,999 999,999,999 999,999,999
                       ---------------- ---------- ----------
Total:                 9,999,999,999,999 999,999,999 999,999,999



--------------------------------------------------------------------------------------------------------------------
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


 Session      Ordr        Quo        Tot
-------- ---------------- ---------- ----------
999999999 9,999,999,999,999 999,999,999 999,999,999
         ---------------- ---------- ----------
Total:    9,999,999,999,999 999,999,999 999,999,999



--------------------------------------------------------------------------------------------------------------------
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


  Trader    NoOfTrn                 Instrument                 MktGrp Ac    Trn
----------- ---------- -------------------------------------- -------- --- ------------
XXXXXXXXXXX 999,999,999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX XXX XXXXXXXXXXXX
            ----------
Trdr Tot:   999,999,999
            ----------
Total:      999,999,999
```

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4.1.6   CB069 Transaction Report

Description

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

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.

This report is available only for derivative markets.

Frequency

Daily (additional intra-day reports).

Availability

This report is available for all members.

XML Report Structure	**M/O**	**Text Report Heading**
cb069		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
cb069Grp, repeated 0 ... variable times:		
cb069KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
cb069ProdGrp, repeated 1 ... variable times:		
cb069ProdRec, repeated 1 ... variable times:		
product	m	Prod
limType	m	Limit Type
txnCnt	m	Transactions Count
orderVol	m	Ordered Volume

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ordersCnt	m	Orders Count
trdCnt	m	Trades Count
trdVol	m	Traded Volume

cb069BusUnitGrp, repeated 1 ... variable times:

  cb069BusUnitKeyGrp

    businessUnitGrp

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

  cb069SessionGrp, repeated 1 ... variable times:

    cb069SessionRec, 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

  cb069UserGrp, repeated 1 ... variable times:

    cb069UserKeyGrp

userId1	m	User

    cb069UserRec, 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    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

   BU          BU Long Name             BU Identifier
-------- --------------------------------------- -------------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX       999999

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

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

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 Xetra 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

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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    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


   BU              BU Long Name           BU Identifier
-------- -------------------------------------- ------------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX     999999


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



Fees:
-----


FeeTyp   FeeTypNam                                 Amount
------ --------------                          --------------
  XXX   XXXXXXXXXXXXXX                          999999999999.99
                                                --------------
Total Fees:                                     999999999999.99



Rebates/Refunds:
----------------


ETI/NP Rebate Details:

 Cumulated Vol   Unrebated Fee  Reb in %  ETI Rebate     Fee after Reb
-------------- --------------- -------- -------------- --------------
999999999999999 999999999999.99 999.9999 -99999999999.99 999999999999.99


FeeTyp   FeeTypNam                                 Amount
------ --------------                          --------------
  XXX   XXXXXXXXXXXXXX                          -99999999999.99
                                                --------------
Total Rebate/Refund:                            -99999999999.99



Connections:
------------


FeeTyp   FeeTypNam                                 Amount
------ --------------                          --------------
XXX   XXXXXXXXXXXXXX                            -99999999999.99


                                                --------------
Total Connections:                              999999999999.99
```

Manual Fee Adjustments:

```
FeeTyp   FeeTypNam         Adjustment Type                      Amount
------   --------------    --------------------------------------  --------------
 999     XXXXXXXXXXXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX -99999999999.99
                                                                 --------------
Total Manual Fee Adjustments:                                    -99999999999.99


                                                                 --------------
Total Over All Per Exchange Member:                               999999999999.99
```

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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

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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   XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX     999999


Trader Trader Id
------ ---------
XXXXXX   999999


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


 SecuAdmin  UpdCod Upd Date Upd Time PrvUpdDat  MktGrp          Role
----------- ------ -------- -------- -------- ------- ----------------------------
XXXXXXXXXXX XXXXXX 31-12-09 23:59:59 31-12-09  XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


 SecuAdmin  UpdCod Upd Date Upd Time PrvUpdDat TES Type TES Eligibility
----------- ------ -------- -------- -------- ------- ---------------
XXXXXXXXXXX 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
```

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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

rd115Grp3, repeated 0 ... variable times:

   rd115KeyGrp3

mktGrpNam	m	MktGrp

   rd115Rec2, repeated 0 ... variable times:

entRole	m	Role

rd115Grp4, repeated 0 ... variable times:

tesType	m	TES Type
tesEligibility	m	TES Eligibility

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Text Report Structure

```
Participant      Participant Long Name            BU          BU Long Name             BU Identifier
-----------  ---------------------------------------  --------  ---------------------------------------  ------------
   XXXXX     XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX    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
-------------------------- --- --- ----------- -- ----- ------ ------------ ------------- ------------- ----------------
XXXXXXXXXXXXXXXXXXXXXXXXX XXX  X  XXXXXXXXXXX X    X      X         X            X             X             X
                          X       9,999,999,999.99999999+ 999999    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXX


 MktGrp
--------
XXXXXXXX


  Role
----------------------------
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


TES Type TES Eligibility
-------- ---------------
XXX      X
```

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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

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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

Text Report Structure

```
Participant      Participant Long Name          BU           BU Long Name                   BU Identifier
----------- --------------------------------------- ------- --------------------------------------- ------------
    XXXXX   XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX      999999

Trader Trader Id
------ ---------
XXXXXX   999999

MktGrp    Prod     UpdCod Upd Date Upd Time SecuAdmin PrvUpdDat      FieldName                  Previous Value
          New Value
-------- ------------ ------ ------- ------- ----------- -------- --------------------------- -------------------------------
XXXXXXXX XXXXXXXXXXXX XXXXX 31-12-09 23:59:59 XXXXXXXXXXX 31-12-09  XXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
          XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
                                                            ---------------------------
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
```

4.2.4 RD125 User Transaction Size Limit Status

Description	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.
	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**
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

userNumericId	o	Trader Id

<u>rd125Rec</u>, repeated 1 ... variable times:

mktGrpNam	m	MktGrp
product	m	Prod
maxOrdrQty	m	MaxOrdQty
maxCalSprdQty	m	MaxCalSprdQty
maxTESQty	m	Max TES Qty
effMaxOrdrQty	m	EffMaxOrdQty
effMaxCalSprdQty	m	EffMaxCalSprdQty
effMaxTESQty	m	EffMaxTESQty
totUserProd	o	Total Assigned Products

Text Report Structure

```
Participant      Participant Long Name           BU           BU Long Name              BU Identifier
----------  ---------------------------------------  --------  ----------------------------------------  -------------
   XXXXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX      999999


Trader Trader Id  MktGrp      Prod      MaxOrdQty MaxCalSprdQty Max TES Qty EffMaxOrdQty EffMaxCalSprdQty EffMaxTESQty
------ --------- -------- ------------ --------- ------------- ----------- ------------ ---------------- ------------
XXXXXX   999999 XXXXXXXX XXXXXXXXXXXX  999,999     999,999      999,999      999,999         999,999       999,999
                                                                                        ----------------
Total Assigned Products                                                                     99,999
```

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     XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX     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  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
       XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
                ------
totBUUpdCodAdd 99,999
                ------
totBUUpdCodChg 99,999
                ------
totBUUpdCodDel 99,999
                     ------
totParticipantUpdCodAdd 99,999
                     ------
totParticipantUpdCodChg 99,999
                     ------
totParticipantUpdCodDel 99,999
```

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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	Text1

freeText2	o	Text2
freeText3	o	Text3
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     XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX   999999   99999


Valid Ac      Account Name         Text1      Text2      Text3       Text 4      O TakeUpMbr Coop Part. Ext.Memb.
    Beneficiary
----- -- ------------------------------ ----------- ----------- ----------- ---------------- - --------- ---------- ---------
  X   XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXX XXXXXXXXXXX XXXXXXXXXXX XXXXXXXXXXXXXXXX X  XXXXX     XXXX     XXXXXXX
    XXXXXXXXX
                    -----
Total Defined Rules 99999
```

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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

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audtValAfter	o	New value
rd140Grp2, repeated 0 ... variable times:		
rd140KeyGrp2		
product	o	Product
rd140Rec2		
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
rd140Grp3, repeated 0 ... variable times:		
rd140KeyGrp3		
sessionId	m	Session ID
rd140Rec3, 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
rd140Grp4, repeated 0 ... variable times:		
rd140KeyGrp4		
product	o	Product
rd140Rec4		
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
-------- -------------------------------------- ------------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX     999999

UpdCod Upd Date Upd Time  SecuAdmin  PrvUpdDat       FieldName              Previous value
        New value
------ -------- -------- ----------- --------- --------------------------- -------------------------------
XXXXXX 31-12-09 23:59:59 XXXXXXXXXXX 31-12-09  XXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
         XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

   Product    UpdCod Upd Date Upd Time  SecuAdmin  PrvUpdDat       FieldName              Previous value
               New value
------------ ------ -------- -------- ----------- --------- --------------------------- -------------------------------
XXXXXXXXXXXX XXXXXX 31-12-09 23:59:59 XXXXXXXXXXX 31-12-09  XXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
               XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

Session ID
----------
 999999999

UpdCod Upd Date Upd Time  SecuAdmin  PrvUpdDat       FieldName              Previous value
        New value
------ -------- -------- ----------- --------- --------------------------- -------------------------------
XXXXXX 31-12-09 23:59:59 XXXXXXXXXXX 31-12-09  XXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
         XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

   Product    UpdCod Upd Date Upd Time  SecuAdmin  PrvUpdDat       FieldName              Previous value
               New value
------------ ------ -------- -------- ----------- --------- --------------------------- -------------------------------
XXXXXXXXXXXX XXXXXX 31-12-09 23:59:59 XXXXXXXXXXX 31-12-09  XXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
               XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
                          ------
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		

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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)
---------- -------------------- --------------------
 999999999               999999               999999


  Product    Product Specific (Session)
------------ -------------------------
XXXXXXXXXXXX                   999999
```

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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)

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Text Report Structure

```
Participant
-----------
   XXXXX


TrdPart       Trading Participant Name        All Futures (BU) All Options (BU)
------- -------------------------------------- ---------------- ----------------

 XXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX          999999           999999


  Product    Product Specific (BU)
----------- --------------------
XXXXXXXXXXXX            999999
```

4.3   TA Trading Maintenance

4.3.1   TA113 Complex and Flexible Instrument Definition

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

ta113GrpRec, repeated 1 ... variable times:

instrumentId	m	Instrument ID
instrumentMnemonic	m	Instrument Mnemonic
numberOfLegs	m	Legs

instrumentLegGrp, repeated 0 ... variable times:

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

underlyingLegGrp, 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

flxInstrGrp, repeated 0 ... variable times:

flxCntrIdGrpT7

cntrClasCod	o	FlxContract
product	m	
cntrExpDat	m	
flxOptCntrExerPrc	o	
cntrVersNo	o	
exerStylTyp	o	
settlTyp	m	
flxCntrSynProdId	o	SynP

Text Report Structure

```
   Product    InstType SubType
----------- -------- -------
XXXXXXXXXXX XXXXXXX XXXXXXX


  Instrument ID              Instrument Mnemonic          Legs
------------------- --------------------------------------- ----
99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  99


      Leg ID                 Leg Mnemonic          B/S  Ratio
------------------- --------------------------------------- ---- -----
99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX   999


  Und Prod    Und Leg ID            Und Leg Mnemonic        B/S  Ratio undLegPrice
----------- ------------------- --------------------------------------- ---- ----- ----------
XXXXXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX   999 +9999.99999


                    FlxContract               SynP
-------------------------------------------------------- ----
XXXX XXXXXXXXXXX 31-12-09 99999.9999 9 X XXXXXXXXXXXXXXXXXXX XXXX
```

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4.3.2 TA114 Variance Futures Parameter

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

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instrumentMnemonic	m	Instrument Mnemonic
expDat	m	Expiration Date
instHistoryGrp, 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
------------ -----------------
XXXXXXXXXXXX    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
------------------- --------------------------------------- ---------------
9999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX    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
```

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4.3.3   TA115 Total Return Futures Parameters

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

XML Report Structure	**M/O**	**Text Report Heading**
ta115		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
ta115Grp, repeated 0 ... variable times:		
ta115KeyGrp		
product	m	Product
nextBusDate	m	Next Business Date
ta115ProductRec, repeated 1 ... variable times:		
prodBusDate	o	Prod Date
annualisationFactor	m	Ann
businessDayOffset	m	BDO
daySettlDate	m	Settl Date
fundingDays	m	FD

fundingRate	m	Funding Rate
dailyFunding	m	Day Funding
accruedFunding	m	Acc Funding
distributionIndex	m	Distri Index
dailyDistribution	m	Day Distribu
accruedDistribution	m	Acc Distribu
underlyingIndex	m	Under Index

ta115InstrumentGrp, repeated 0 ... variable times:

  instKeyGrp

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

  ta115InstrumentRec, repeated 1 ... variable times:

instBusDate	o	Inst Date
expSettlDate	m	ExpS Date
daysToMaturity	m	DMat
prelimIndex	m	Prelim Index
finalIndex	m	Final Index
settlSpread	m	Settl Spread
settlBasis	m	Settl Basis
settlClgPrc	m	Settl Price

Text Report Structure

```
  Product    Next Business Date
----------- ------------------
XXXXXXXXXXX    31-12-09


Prod Date Ann BDO Settl Date FD Funding Rate   Day Funding    Acc Funding    Distri Index   Day Distribu   Acc Distribu
           Under Index
--------- --- --- ---------- -- -------------- -------------- -------------- -------------- -------------- --------------
31-12-09  999 +99 31-12-09   99 +999999.999999 +999999.999999 +999999.999999 +999999.999999 +999999.999999 +999999.999999
           +999999.999999


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


Inst Date ExpS Date DMat Prelim Index   Final Index    Settl Spread   Settl Basis    Settl Price
--------- --------- ---- -------------- -------------- -------------- -------------- --------------
31-12-09  31-12-09  9999 +999999.999999 +999999.999999 +999999.999999 +999999.999999 +999999.999999
```

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

<u>tc230Grp3</u>, repeated 1 ... variable times:

   <u>tc230KeyGrp3</u>

     reqType   m   Type

   <u>tc230Grp4</u>, repeated 1 ... variable times:

      <u>tc230KeyGrp4</u>

        product   m   Product

        instrumentType   m   InstType

        instrumentId   m   Instrument Id

        instrumentMnemonic   m   Instrument Mnemonic

     <u>tc230Rec</u>, 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     XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX   999999 XXXXXX XXX


  Product    InstType    Instrument Id    Instrument Mnemonic       Time       B/S  Quantity
-----------  --------  --------------------  -------------------  -----------------  ----  ---------
XXXXXXXXXXX XXXXXXXX 99999999999999999999      XXXXXXXXXX      XXXXXXXXXXXXXXXXX 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,intrument 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		

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<u>instrumentGrp</u>

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

<u>tc540Rec</u>, 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

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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
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

Text Report Structure

```
Participant      Participant Long Name              BU            BU Long Name            BU Identifier Session
         Trader
-----------  --------------------------------------  -------  ----------------------------------------  ------------  ---------
    XXXXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  XXXXXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX      999999  999999999
         XXXXXX


 Product   InstType   Instrument Id              Instrument Mnemonic               isinCod      wknNo
           Instrument Name                Curr
-----------  --------  --------------------  ----------------------------------------  ------------  ---------
XXXXXXXXXXXX XXXXXXXX 9999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXX
         XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX


     Time          Order ID      Version No  Client Identifier    Invest Identifier    Invest Qualifier   Exec Identifier
              Exec Qualifier LiqProvActivity RegOrderEvent Act            Reas B    Typ    Size InitialDisplayQty
           RandomLowQty RandomHighQty     LimPric      TrgPrc TrailingStopAbsPrice TrailingStopPricePct ExecQty     ExecPrc
              VDO Prc Best Execution Match Type           StepID       Item P/F Trg I D P Res Entry Date
           Entry Time        Priority Date Priority Time      Exp Expiry Date UsrOrdrNmbr     Text        BU Obo
              Trader Obo ClientRef        TC RuleId FixClOrdId            SMP-ID
------------------  --------------------  ---------  --------------------  --------------------  ---------------  --------------------
XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX  999999999 XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX      XXXXXX      XXXXXXXXXXXXXXXXXXXXX
              XXXXXXX      X          XXXX       X  XXXXXXXXXXXXXXXXXX XXXX XXX 999,999        999,999
              999,999      999,999 9999.99999+ 9999.99999+      9999.99999+       9999.99 999999 9999.99999+
           9999.99999+ XXXXX        XXXXXXXXXXXXXXXXXXXXX 9999999999 9999999999 X   XXX X X X XXX 31-12-09
              XXXXXXXXXXXXXXXXXX 31-12-09       XXXXXXXXXXXXXXXXXX XXX 31-12-09      XXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXX
              XXXXXX        XXXXXXXXXXXXXXXXXXXX XX  99999 XXXXXXXXXXXXXXXXXXXX 9999999999
```

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4.4.3   TC550 Open Order Detail

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

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

This report is available only for cash markets.

Frequency   Daily.

Availability   This report is available for all members.

XML Report Structure	M/O	Text Report Heading
tc550		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tc550Grp, repeated 0 ... variable times:		
tc550KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tc550Grp1, repeated 1 ... variable times:		
tc550KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
tc550Grp2, repeated 1 ... variable times:		
tc550KeyGrp2		
user	m	Trader
tc550Grp3, repeated 1 ... variable times:		

tc550KeyGrp3

   instrumentGrp

product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	m	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	Prority Time
timeValidity	m	Exp

expiryDate	o	Expiry Date
userOrdrNum	o	UsrOrdrNmbr
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   XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX     999999 XXXXXX


  Product   InstType  Instrument Id            Instrument Mnemonic         isinCod      wknNo
            Instrument Name          Currency
------------ -------- ------------------- --------------------------------------- ------------ ---------
XXXXXXXXXXX XXXXXXX 9999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXX
            XXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX


    Order ID       Version No  Client Identifier    Invest Identifier   Invest Qualifier  Exec Identifier     Exec Qualifier
            LiqProvActivity B  Typ   Size InitialDisplayQty RandomLowQty RandomHighQty    LimPrc      TrgPrc
            TrailingStopAbsPrice TrailingStopPricePct ExecQty    VDO Prc Best Execution Trg P Res Entry Date
            Entry Time          Priority Date Prority Time      Exp Expiry Date UsrOrdrNmbr    Text        TC
            ClientRef           Session FixClOrdId          SMP-ID
------------------- ---------- ------------------- ------------------- --------------- ------------------- -------------
XXXXXXXXXXXXXXXXXXX 999999999 XXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXX   XXXXXXX       XXXXXXXXXXXXXXXXXXX    XXXXXX
            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
            XXXXXXXXXXXXXXXXXX 31-12-09        XXXXXXXXXXXXXXXXXX XXX 31-12-09    XXXXXXXXXXXXXXXX XXXXXXXXXXXX XX
            XXXXXXXXXXXXXXXXXX 999999999 XXXXXXXXXXXXXXXXXXX 9999999999
                                       -------------------
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 aranged by market participant, trader, product, simple instrument and clearning 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

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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	m	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	OrdrNo
versionNo	m	Version No
acctTypGrp	m	Account
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	StlAmt
settlDat	m	StlDat

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ctpyStlIdLoc	o	CtpyStlLoc
ctrPtyId	m	Ctpy
ctpyStlIdAct	o	CtpyAct
dwzNo	o	(XML only)
userOrdrNum	o	UsrOrdrNmbr
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     XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

  BU              BU Long Name              BU Identifier Clearing Member CCP Clearing Member
         StlIdAct                   StlIdLoc StlCurr
-------- -------------------------------------- ------------ --------------- ------------------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX   999999     XXXXX           XXXXX
         XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXX    XXX

Trader
------
XXXXXX

  Product
-----------
XXXXXXXXXXXX

  Product    InstType   Instrument Id             Instrument Mnemonic           isinCod    wknNo
             Instrument Name
------------ -------- -------------------- ----------------------------------------- ------------ ---------
XXXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXX
             XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

     Time       Type  Event      Step      Deal      Parent Deal   Item    TradeNo      OrdrNo      Version No Account
              B  P/F ExecQty      Prc      VDO Prc Typ      LimPrc Exp Res     Exchange Rate     StlAmt StlDat
              CtpyStlLoc Ctpy  CtpyAct                     UsrOrdrNmbr     Text
              TradingVenueTransactionIdentificationCode       BU Obo   Trader Obo
------------------ ---- --------- --------- ---------- ---------- --------- --------- -------------------- ---------- -------
XXXXXXXXXXXXXXXXXX XXXX 9999999999 9999999999  9999999999  9999999999 9999999999 9999999999 XXXXXXXXXXXXXXXXXXXX 999999999   XXX
              XXXX X    999999 9999.99999+ 9999.99999+ XXX 9999.99999+ XXX XXX 9999999.999999999 9999999999.99 31-12-09
              XXX        XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXX XXXXXXXXXXXX
              XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXX XXXXX
                                        -----------
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
```

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4.4.5   TC812 T7 Daily Prevented Self-Matches

Description   This report contains the prevented self matches during a trading day. The structure of this report is similar to TC810. The prevented self matches are identified by their transaction times. They are arranged by market participant, trader, product, simple instrument and sorted by transaction time.

Prevented self-match statistics (i.e number of buy and sell prevented self-matches and the corresponding accumulated quantities) are provided at the end of the report.

This report is available only for cash markets.

Frequency   Daily.

Availability   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:

  tc812KeyGrp4

    instrumentGrp

product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	m	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	ClMbr
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    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

   BU            BU Long Name            BU Identifier
-------- --------------------------------------- -------------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX     999999

Trader
------
XXXXXX

  Product
-----------
XXXXXXXXXXXX

  Product   InstType   Instrument Id            Instrument Mnemonic              isinCod    wknNo
            Instrument Name
------------ -------- ------------------- --------------------------------------- ------------ ---------
XXXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXX
             XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

       Time     Type    Order ID      Version No  SMP-ID   B  Smp Deleted Qty Deleted Qty Trade Prc Typ  LimPrc   Exp
            Res ClMbr Customer     UsrOrdrNmbr    Text        TC
----------------- ---- -------------------- ---------- ---------- ---- --------------- ----------- ----------- --- ----------- ---
XXXXXXXXXXXXXXXXX XXXX XXXXXXXXXXXXXXXXXXXX  999999999 9999999999 XXXX       999999      999999 9999.99999+ XXX 9999.99999+ XXX
            XXX XXXXX XXXXXXXXXXX XXXXXXXXXXXXXXX XXXXXXXXXXXX XX
                                  ---------- -----------
Total Buy Prevented Self-Matches 999,999,999 999,999,999
                                  ---------- -----------
Total Sell Prevented Self-Matches 999,999,999 999,999,999
```

4.4.6   TC910 T7 Daily Match Step Activity

Description   This report lists for each product and each instrument all match steps created
                        during the day and provides the corresponding trade volume reporting.
                        Reports are grouped per Product, Instrument Type and Instrument ID and
                        sorted per Match Step and Time.

                        For each match step, the report gives the trade type, the trade price, the
                        executed quantity and the number of traded buy and sell orders. It gives also
                        for each match step the accumulated trade quantity per instrument since the
                        start of day and the relative higher and lower trade prices at the trade time.

                        This report is available only for cash markets.

Frequency   Daily.

Availability   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	m	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

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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
----------- -------- ------------------- ---------------------------------------- ------------ ---------
XXXXXXXXXXX XXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXX
            XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


MatchStep      Time         Type Aggressor  Nb Buy   Nb Sell  Quantity Trade Price AccumQty Higher Price Lower Price
---------- ----------------- ---- --------- --------- -------- -------- ----------- -------- ------------ -----------
9999999999 XXXXXXXXXXXXXXXXX XXXX   XXXX     999999999 999999999  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
lstValPrc	o	ClsPrc
lstTrdPrc	o	LstTrdPrc
dayTotVol	o	Volume
mtdTotVol	o	MtdVolume

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seriTrdTotQtyBst	m	DBstVol
seriMthTrdQtyBst	m	MBstVol
seriTrdTotQtyVDO	m	DVDOVol
seriMthTrdQtyVDO	m	MVDOVol

Text Report Structure

```
 Product       isin     Curr    PPrc       OpnPrc      DlyHghPrc DlyLowPrc   ClsPrc     LstTrdPrc   Volume    MtdVolume
              DBstVol   MBstVol  DVDOVol    MVDOVol
------------ ------------ ---- ----------- ----------- ---------- ---------- ----------- ----------- --------- -----------
XXXXXXXXXXXX XXXXXXXXXXXX XXX   99,999.99999 9999.99999+ 9999.99999 9999.99999 9999.99999+ 9999.99999+ 9,999,999 999,999,999
             999999999 999999999 999999999 999999999
```

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

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Text Report Structure

```
EXCHANGE MEMBER: MEMBER LONG NAME

          QUOTE      DAY       GOOD                 PERCENT   VALID     VALID    VALID GOOD
PRODUCT  REQUESTS    CUT    QUOTE REQ  QUOTE REQ     SHORT   QUOTE REQ QUOTE REQ QUOTE REQ VIOLATION
          TOTAL     LIMIT   RESPONSES  VIOLATIONS   QUOTES  VIOLATIONS  TOTAL    RESPONSES  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

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Text Report Structure

```
EXCHANGE MEMBER: MEMBER LONG NAME

            QUOTE       DAY        GOOD                   PERCENT   VALID     VALID     VALID GOOD
  PRODUCT  REQUESTS     CUT     QUOTE REQ  QUOTE REQ       SHORT   QUOTE REQ QUOTE REQ QUOTE REQ  VIOLATION
            TOTAL      LIMIT    RESPONSES  VIOLATIONS     QUOTES  VIOLATIONS  TOTAL    RESPONSES   PERCENT
  -------  --------   ----------  ---------- ----------   -------  ---------- ---------- ---------- --------
   XXXX   9999999999 9999999999 9999999999 9999999999    999.99  9999999999 9999999999 9999999999  999.99
```

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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


          QUOTE       DAY       GOOD                  PERCENT   VALID     VALID     VALID GOOD
PRODUCT  REQUESTS     CUT    QUOTE REQ   QUOTE REQ     SHORT   QUOTE REQ  QUOTE REQ  QUOTE REQ  VIOLATION
          TOTAL      LIMIT   RESPONSES   VIOLATIONS   QUOTES  VIOLATIONS   TOTAL    RESPONSES   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	m	INSTRUMENT MNEMONIC
fulfilled	m	FULFILLMENT INDICATOR

Text Report Structure

```
EXCHANGE MEMBER: MEMBER LONG NAME
PACKAGE: XXXXX

        TIME        PRODUCT     INSTRUMENT MNEMONIC       FULFILLED
  ----------------- -------  --------------------------- ---------
  XX:XX:XXXXXXXXXXX XXXX     XXXXXXXXXXXXXXXXXXXXXXXXXXX XXX
```

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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	m	INSTRUMENT MNEMONIC
fulfilled	m	FULFILLMENT INDICATOR

Text Report Structure

```
EXCHANGE MEMBER: MEMBER LONG NAME
PACKAGE: XXXXX


        TIME         PRODUCT     INSTRUMENT MNEMONIC       FULFILLED
  ----------------  -------   ----------------------------  ---------
  XX:XX:XXXXXXXXXXX  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

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Text Report Structure

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


          QUOTE     MTD    GOOD                  PERCENT   VALID     VALID    VALID GOOD
PRODUCT  REQUESTS   CUT   QUOTE REQ  QUOTE REQ    SHORT   QUOTE REQ QUOTE REQ QUOTE REQ VIOLATION
          TOTAL    LIMIT  RESPONSES  VIOLATIONS  QUOTES   VIOLATIONS  TOTAL   RESPONSES  PERCENT
-------  -------- -----  --------- ---------- ------- ---------- --------- ---------- --------
  XXXX    99999  9999999999 9999999999 9999999999 999.99  9999999999 9999999999 9999999999   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


          QUOTE      MTD     GOOD                  PERCENT   VALID      VALID    VALID GOOD
PRODUCT  REQUESTS    CUT   QUOTE REQ  QUOTE REQ    SHORT   QUOTE REQ  QUOTE REQ  QUOTE REQ VIOLATION
          TOTAL     LIMIT  RESPONSES  VIOLATIONS   QUOTES  VIOLATIONS   TOTAL    RESPONSES  PERCENT
         -------- ----- --------- ---------- ------- ---------- --------- ---------- --------
  XXXX    99999  9999999999 9999999999 9999999999  999.99  9999999999 9999999999 9999999999  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

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Text Report Structure

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


PACKAGE: XXXXX


          QUOTE    MTD    GOOD                 PERCENT   VALID      VALID    VALID GOOD
PRODUCT  REQUESTS  CUT   QUOTE REQ  QUOTE REQ   SHORT   QUOTE REQ  QUOTE REQ QUOTE REQ VIOLATION
          TOTAL   LIMIT  RESPONSES  VIOLATIONS QUOTES  VIOLATIONS   TOTAL    RESPONSES  PERCENT
         -------- -----  ---------  ---------- ------- ----------  --------- ---------- --------
XXXX      99999  9999999999 9999999999 9999999999  999.99  9999999999  9999999999 9999999999   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

             QUOTE      DAY      GOOD                PERCENT   VALID     VALID     VALID GOOD
   DAY      REQUESTS    CUT    QUOTE REQ  QUOTE REQ   SHORT   QUOTE REQ QUOTE REQ  QUOTE REQ  VIOLATION
             TOTAL     LIMIT   RESPONSES  VIOLATIONS QUOTES  VIOLATIONS  TOTAL     RESPONSES   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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4.5.11 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


          QUOTE      DAY       GOOD                  PERCENT  VALID      VALID      VALID GOOD
    DAY   REQUESTS   CUT       QUOTE REQ  QUOTE REQ  SHORT    QUOTE REQ  QUOTE REQ  QUOTE REQ  VIOLATION
          TOTAL      LIMIT     RESPONSES  VIOLATIONS QUOTES   VIOLATIONS TOTAL      RESPONSES  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
```

4.5.12   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
smcDayFulfInd	o	SMC per day fulfilled
sumSmcTime	o	TOTALS
sumSmcAccumTime	o	TOTALS
sumSmcReqTime	o	TOTALS
sumSmcCovrdTime	o	TOTALS
sumSmcDayFulfInd	o	TOTALS
minimumSmcDuration	o	MTD REQUIREMENT
requiredSumSmcCovrdTime	o	MTD REQUIREMENT
minimumSmcDurationFulfInd	o	FULFILLED
fulfSmcCovrdTimeInd	o	FULFILLED

Text Report Structure

```
EXCHANGE MEMBER                                         CLEARING MEMBER
--------------- ----------------------------------------------- ---------------
    XXXXX     XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX     XXXXX
              XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


  PRODUCT    EXPIRATIONS TO BE QUOTED STRIKES TO BE QUOTED SMC COVERAGE REQUIREMENT SMC MTD Fulfilled
------------ ----------------------- ------------------- ----------------------- -----------------
XXXXXXXXXXX              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 REQUIRE-MENT
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
-------------- ------------------------------------------------ --------------
     XXXXX     XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX     XXXXX
               XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


PACKAGE NUMBER OF OPTIONS TO BE QUOTED MONTHLY PACKAGE REQUIREMENT
------- ----------------------------- -------------------------
XXXXX                99999                     99999


  PRODUCT   EXPIRATIONS TO BE QUOTED STRIKES TO BE QUOTED COVERAGE REQUIREMENT
------------ ----------------------- -------------------- --------------------
XXXXXXXXXXXX          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
```

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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
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

td956Rec, 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
nbrEqtOptToBeQuot	o	NUMBER OF EQUITY OPTIONS TO BE QUOTED
mthPackReqIdx	o	MONTHLY PACKAGE REQUIRE-MENT
mthPackReqEqt	o	MONTHLY PACKAGE REQUIRE-MENT
fulfPackIdxInd	o	FULFILLED
fulfPackEqtInd	o	FULFILLED

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<u>td957Grp2</u>, repeated 1 ... variable times:

  <u>td957KeyGrp2</u>

product	m	PRODUCT
covReq	o	COVERAGE REQUIREMENT
expToBeQuot	o	EXPIRATIONS TO BE QUOTED
nbrExrPrcToBeQuot	o	STRIKES TO BE QUOTED
nbrTolViolDays	o	TOLERATED DAYS WITH 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

  <u>td957Rec</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
```

4.5.16 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

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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

td959Rec, 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   TD980 Excessive System Usage Report

Description   This report contains daily excessive system usage per product per limit type.
                           All the parameters required to calculate the Excessive System Usage (ESU)
                           Fee are included in this report. This report additionally shows the ESU Fee in
                           Euro for the systematic violations as well as the accidental violations.
                           Actually, the ESU Fee will be charged only in case of systematic violations.

                           The purpose of the column showing the ESU fee for all violations is just to
                           provide precise information about the potential ESU Fee that will have to be
                           paid by a Participant, in case, the limit violation turns out to be a systematic
                           one.

                           This report is available only for derivative markets.

Frequency   Daily.

Availability   This report is available for all members.

XML Report Structure	**M/O**	**Text Report Heading**
td980		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
td980Grp, repeated 0 ... variable times:		
td980KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
td980ProdGrp, repeated 1 ... variable times:		
td980KeyGrp1		
product	m	Product
td980ProdRec1, repeated 1 ... variable times:		
trDay	m	TRADING DAY
tradVolume	m	TRADED VOLUME
td980ProdRec2, repeated 1 ... variable times:		
trDay	m	TRADING DAY

limType	o	LIMIT TYPE
graceFactor	o	GRACE FACTOR
mmBase	o	MM-BASE
volFactor	o	VOL FACTOR
floorType	o	FLOOR TYPE
floor	o	FLOOR
mmPrgrmCod	o	MM PROGRAM
mmPackCod	o	MM PACKAGE
mmReq	o	MM REQ
quotePerformance	o	QUOTE PERFORMANCE
spreadQuality	o	SPREAD QUALITY
txnLimit	o	TRANSACTION LIMIT
txnCnt	o	TRANSACTION COUNT
violation	o	VIOLATION
violationCnt	o	VIOLATION COUNT
classifViolation	o	CLASSIFICATION
excessTxn	o	EXCESS TRANSACTIONS
headroom	o	HEADROOM
feeEUR	o	FEE_EUR

Text Report Structure

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

  Product
 -----------
XXXXXXXXXXXX

TRADING DAY TRADED VOLUME
----------- -------------
 31-12-09   999999999999

TRADING DAY LIMIT TYPE GRACE FACTOR   MM-BASE    VOL FACTOR FLOOR TYPE     FLOOR     MM PROGRAM MM PACKAGE MM REQ
           QUOTE PERFORMANCE SPREAD QUALITY TRANSACTION LIMIT TRANSACTION COUNT VIOLATION VIOLATION COUNT CLASSIFICATION
           EXCESS TRANSACTIONS HEADROOM  FEE_EUR
----------- ---------- ------------ ------------ ---------- ------------ ------------ ---------- ---------- -------
 31-12-09   XXXXXXXX      9.9999 999999999999      9999 XXXXXXXXXXXX 999999999999    XXXX      XXXXX   99.9999
              9.9999       9.9999    999999999999    999,999,999 X               99 XXXXXXXX
           999999999999   9.9999 99999.99
```

4.5.18 TD981 Month-to-Date OTR

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
td981		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
td981Grp, repeated 0 ... variable times:		
td981KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
td981Rec1, repeated 1 ... variable times:		
totTrdDays	m	Total trading days in the current month
mtdDays	m	Trading Days (Month-to-Date)
td981Grp1, repeated 1 ... variable times:		
td981KeyGrp1		
product	m	Product
td981Rec2, repeated 1 ... variable times:		
trDay	m	TRADING DAY
mmPrgrmCod	o	MM PROGRAM
mmPackCod	o	MM PACKAGE
mmReq	o	MM REQ
graceFactor	o	GRACE FACTOR
mmBase	o	MM-BASE

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tradVolume	o	TRADED VOLUME
volFactor	o	VOL FACTOR
quotePerformance	o	QUOTE PERFORMANCE
quoteSizeQuality	o	QUOTE SIZE QUALITY
spreadQuality	o	SPREAD QUALITY
floorType	o	FLOOR TYPE
floor	o	FLOOR
volLim	o	VOLUME LIMIT
mtdVolLim	o	VOLUME LIMIT (MtD)
mtdOrderedVol	o	ORDERED VOLUME (MtD)
mtdOtr	o	ORDER TO TRADE RATIO (MtD)

Text Report Structure

```
Participant       Participant Long Name
----------- ----------------------------------------
  XXXXX     XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


Total trading days in the current month Trading Days (Month-to-Date)
-------------------------------------- ---------------------------
                                   99                          99


 Product
-----------
XXXXXXXXXXXX


TRADING DAY MM PROGRAM MM PACKAGE MM REQ  GRACE FACTOR   MM-BASE    TRADED VOLUME VOL FACTOR QUOTE PERFORMANCE QUOTE SIZE QUALITY
            SPREAD QUALITY FLOOR TYPE          FLOOR VOLUME LIMIT VOLUME LIMIT (MtD) ORDERED VOLUME (MtD)
            ORDER TO TRADE RATIO (MtD)
----------- ---------- ---------- ------- ------------ ------------ ------------- ---------- ---------------- ------------------
 31-12-09   XXXX       XXXXX      99.9999       9.9999 999999999999 999999999999      9999           9.9999       999999999999
            9.9999 XXXXXXXXXXXX 999999999999 999999999999    999999999999      9999999999999
                      999.9999
```

4.5.19 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 %)

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sumProdTim	o	TOTALS
sumAccumTim	o	TOTALS
sumReqTim	o	TOTALS
sumCovTim	o	TOTALS
sumViol	o	TOTALS
sumCovTimPercent	o	TOTALS
mthReqCovTim	o	MONTHLY REQUIREMENT
disclaimer	m	DISCLAIMER

Text Report Structure

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


PRODUCT: XXXX


PACKAGE: XXXXX


COVERAGE REQUIREMENT:  999.99%      EXPIRATIONS TO BE QUOTED: 99999     STRIKES TO BE QUOTED: 99999


DAY         PROD.TIME    ACCUM.TIME    REQUIREMENT   COVERED TIME  VIOLATION  COVERED TIME (in %)
----------  ------------- ------------- ------------- ------------- ---------  -------------------
2009-12-31  9999:59:59.99 9999:59:59.99 9999:59:59.99 9999:59:59.99   99999            999.99%
=======================================================================================
TOTALS:     9999:59:59.99 9999:59:59.99 9999:59:59.99 9999:59:59.99   99999            999.99%
                                                      ============= =========  ===================

MONTHLY REQUIREMENT:                              9999:59:59.99

DISCLAIMER:
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
```

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4.5.20 TD983 Regulatory Market Making MTD

Description   This MTD report displays the fulfilment of the Regulatory Market Maker requirements according to MiFID2 / Commission Delegated (EU) 2017/578 (CDR).

The report is split per customer and product. Per product and day, it lists the number of instruments that fulfil the requirements of the CDR. It displays the MTD number or days where the requirement is fulfilled and the fulfilment status for the monthly average.

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
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

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noRmmInstrumentsFulfilled	o	Number of Instruments Fulfilled
noRmmMtdDaysFulfilled	o	MTD Days Fufilled
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      XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX     XXXXX
                XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX              99           99                    99
                XXX

  Product
  -----------
XXXXXXXXXXXX

  Day    Number of Instruments Fulfilled MTD Days Fufilled 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   For each market participant and for each exchange, this report lists all Cross
                       Trade Announcement and Request For Quote requests entered during the day.

                       Reports are grouped per Business Unit, Trader and Request Type (CTA for
                       Cross Trade Announcement or RFQ for Request for Quote) and sorted per
                       Product, Instrument Type, Instrument ID and Request Time.

                       Note that RFQ requests automatically generated by the Matching Engine are
                       not listed on this report.

                       This report is available only for derivative markets.

Frequency   Daily.

Availability   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

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te535Grp2, repeated 1 ... variable times:

  te535KeyGrp2

    user   m   Trader

te535Grp3, repeated 1 ... variable times:

  te535KeyGrp3

    reqType   m   Type

te535Grp4, repeated 1 ... variable times:

  te535KeyGrp4

    instrumentGrp

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

  te535Rec, repeated 1 ... variable times:

field	m/o	description
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   XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX    999999 XXXXXX XXX


 Product    InstType  Instrument Id           Instrument Mnemonic           isinCod      wknNo
                      Instrument Name           Time        B/S   Quantity
------------ -------- ------------------- --------------------------------------- ------------ ---------
XXXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXX
             XXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX XXXX 999999999
```

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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		

<u>instrumentGrp</u>

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

<u>te540Rec</u>, 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	Prority Time
timeValidity	o	Exp
expiryDate	o	Expiry Date

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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
clearingData		
commonClearingData		
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
legClearingGrp		
leg1Grp		
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	

Text Report Structure

```
Participant       Participant Long Name        BU          BU Long Name          BU Identifier  Session
        Trader
-----------  ---------------------------------- -------  ------------------------------------- ------------- ---------
   XXXXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX    999999 999999999
           XXXXXX


 Product   InstType  Instrument Id          Instrument Mnemonic         isinCod     wknNo
          Instrument Name
------------ -------- -------------------- --------------------------------------- ------------ ---------
XXXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXX
           XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


    Time          Order ID      Order No   Client Identifier   Invest Identifier  Invest Qualifier  Exec Identifier
          Exec Qualifier LiqProvActivity Commodity Hedging Flag RegOrderEvent Act           Reas B/S  Typ    Size
             LimPrc      TrgPrc ExecQty    ExecPrc Trg I D P Res Entry Date Entry Time       Priority Date
          Prority Time     Exp Expiry Date BU Obo   BU Obo Long Name                       Trader Obo
          ClientRef        TC    SMP-ID Crossed Rule Id Take Up Mbr OrgFirm Beneficia C Compliance Info      OCC
          Flex Account Info          Text 1      Text 2      Text 3      Leg 1 Leg 2 Leg 3 Leg 4 Leg 5
------------------ -------------------- ----------- -------------------- -------------------- --------------- --------------------
XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX     XXXXXX      XXXXXXXXXXXXXXXXXXXX
          XXXXXXX     X         XXXXX            XXXX      X  XXXXXXXXXXXXXXXXXX XXXX XXX 999,999
          9999.99999+ 9999.99999+  999999 9999.99999+ XXX X X X XXX 31-12-09   XXXXXXXXXXXXXXXXX 31-12-09
          XXXXXXXXXXXXXXXXXX XXX 31-12-09    XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXX
          XXXXXXXXXXXXXXXXXX XX 9999999999 X      99999 XXXXX     XXXXXXX XXXXXXXX X XXXXXXXXXXXXXXXXXXXXX XX
          XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXX XXXXXXXXXXX XXXXXXXXXXX XX X XX X XX X XX X XX X
```

4.6.3   TE545 Daily TES Maintenance

Description   For each exchange member, this report lists the T7 Entry Service (TES)
                      activity for simple, complex and flexible instruments.

                      The Deal and the TES price decomposition is not provided for executed TES
                      trades.

                      The following TES trades are listed:

                      - Block, Block TAM and Basis Trades.

                      - EFPF trades with the Bond References.

                      - EFPI trades with the cash basket references.

                      - EFS trades with the swap references.

                      - Vola Trades with the options block trade references.

                      The initiating user of a TES trade can see all sides' activities but without the
                      corresponding Clearing info which is only disclosed to the approving traders.

                      The listed information is split per user, product and instrument and sorted per
                      time.

                      This report is available only for derivative markets.

Frequency   Daily.

Availability   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		

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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:

te545KeyGrp3

instrumentGrp

product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	m	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

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	m	Instrument Mnemonic
legexecPrc	m	Prc

extReferenceGrp

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efpfReferenceGrp, repeated 0 ... variable times:

isinCod	m	SecurityID
nomVal	m	Nominal
mrtyDat	o	Mtrty Date
secuShtNam	o	security Name
couponRat	o	Coupon Rate
cshPrcConv	o	CshPrc
couponFrq	o	Coupon Frq
settlDat	o	Settl Date
settlInst	o	SI
hdgTyp	m	Hdg
currTypCod	o	Curr

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	m	Instrument Mnemonic
optTrnIdNo	m	TrnNo
optUsedQty	o	UsedQty

tamReferenceGrp, repeated 0 ... variable times:

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customIndex	m	Custom Index
sideGrp, 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
sideClearingInfo		
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
regOrderEvent	o	RegOrderEvent
opnClsCod	o	OC
account	o	AC
flexAcctInfo	o	Flex Account Info
tradingCapacity	o	TC
clearingTakeUpMember	o	Take Up Mbr
ordOriginFirm	o	OrgFirm
beneficiary	o	Beneficia
customerInstr	o	C
complianceInfo	o	Compliance Info
originCountryCode	o	OCC
freeText1	o	Text 1
freeText2	o	Text 2
freeText3	o	Text 3

Text Report Structure

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


   BU            BU Long Name            BU Identifier
--------  --------------------------------------  ------------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX      999999


 User
------
XXXXXX


  Product    InstType   Instrument Id            Instrument Mnemonic          isinCod     wknNo
                        Instrument Name
------------ -------- -------------------- --------------------------------------- ------------ ---------
XXXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXX
             XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


     Time              TES ID        Type Act Initiator User  B D   Description       Price      Clos Time
             Entry Time         Exec Time        BU Obo  BU Obo Long Name                     Trader Obo
------------------ -------------------- ---- --- -------- ------ - - -------------------- ----------- ------------------
XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXX  XXX XXXXXXXX  XXXXXX X X XXXXXXXXXXXXXXXXXXXX 9999.99999+ XXXXXXXXXXXXXXXXXX
             XXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXX XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXX


  Instrument Id          Instrument Mnemonic           Prc
-------------------- --------------------------------------- ----------
99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX +9999.99999


SecurityID   Nominal  Mtrty Date       security Name                Coupon Rate        CshPrc
             Coupon Frq                Settl Date SI  Hdg Curr
------------ ---------- ---------- ------------------------------ ------------------------------ ---------
XXXXXXXXXXXX 999,999,999 31-12-09  XXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX 9999.9999
             XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 31-12-09   XXXXX XXX XXX


      ReferenceId          Nominal   SI  Hdg Curr
------------------------------ ---------- ----- --- ----
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999,999,999 XXXXX XXX XXX


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


  Product     Instrument Id           Instrument Mnemonic        TrnNo  UsedQty
----------- -------------------- --------------------------------------- ------ ---------
```

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```
XXXXXXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXX 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 XXXXXXX XXXXX XXX XXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX      XXXXXX
                     XXXXXXXXXXXXXXXXXXXX XXXXXX      X         XXXX        X XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XX
                     XXXXX      XXXXXX XXXXXXXX X XXXXXXXXXXXXXXXXX XX  XXXXXXXXXXX XXXXXXXXXX XXXXXXXXXXX
```

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4.6.4   TE550 Open Order Detail

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

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

This report is available only for derivative markets.

Frequency   Daily.

Availability   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:		

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te550KeyGrp3

  instrumentGrp

product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	m	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	Prority Time
timeValidity	m	Exp
expiryDate	o	Expiry Date
clientRef	o	ClientRef
tradingCapacity	m	TC
MatchInstCrossId	o	SMP-ID

  clearingData1

    commonClearingData1

clearingTakeUpMember	o	Take Up Mbr
ordOriginFirm	o	OrgFirm

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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

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Text Report Structure

```
Participant      Participant Long Name        BU          BU Long Name          BU Identifier Trader
----------- ---------------------------------------- -------- ---------------------------------------- ------------ ------
    XXXXX   XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX      999999 XXXXXX


  Product    InstType    Instrument Id           Instrument Mnemonic          isinCod     wknNo
             Instrument Name
------------ -------- -------------------- ---------------------------------------- ------------ ---------
XXXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXX
             XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


    Order ID       Order No    Client Identifier   Invest Identifier   Invest Qualifier  Exec Identifier    Exec Qualifier
             LiqProvActivity Commodity Hedging Flag B/S  Typ    Size      LimPrc     TrgPrc ExecQty Trg Res Entry Date
             Entry Time        Priority Date Prority Time      Exp Expiry Date ClientRef         TC    SMP-ID
             Take Up Mbr OrgFirm Beneficia Compliance Info    Flex Account Info         Text 1     Text 2
             Text 3       Leg 1 Leg 2 Leg 3 Leg 4 Leg 5
------------------- ----------- -------------------- -------------------- --------------- ------------------- --------------
XXXXXXXXXXXXXXXXXXX XXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX    XXXXXX    XXXXXXXXXXXXXXXXXXXX    XXXXXX
             X           XXXXX              XXXX XXX 999,999 9999.99999+ 9999.99999+ 999999 XXX XXX 31-12-09
             XXXXXXXXXXXXXXXXXXX 31-12-09     XXXXXXXXXXXXXXXXXXX XXX 31-12-09    XXXXXXXXXXXXXXXXXXX XX 9999999999
             XXXXX      XXXXXX XXXXXXXX XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX
             XXXXXXXXXXXX XX X XX X XX X XX X XX X
                                                                    -------------------
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
```

4.6.5   TE600 Selective RFQ Service Maintenance

Description   For each exchange member, this report lists the Daily Selective RFQ Service activity. The report contains all the details of the Negotiation Event and Selective RFQ Service Deals.

For the requester following details are present:

. All the details of the Negotiation Event.

. Quotes sent by all the respondents to the Selective RFQ Service.

. All the Deals generated on the Selective RFQ Service including the Top of Book information.

For the respondent following details are present:

. Negotiation Event details which were shown to respondent

. Quotes sent by the respondent for a particular Negotiation Event.

. Deals done on the Selective RFQ Service by the respondent inclduing the Top of Book information.

The listed information is split per user, product and Negotiation Event and sorted per time.

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

te600Grp2, repeated 1 ... variable times:

  te600KeyGrp2

user	m	User

te600Grp3, repeated 1 ... variable times:

  te600KeyGrp3

product	m	Product

  te600Grp4, repeated 1 ... variable times:

    te600KeyGrp4

eventId	m	Negotiation Event ID

    te600Rec, repeated 1 ... variable times:

time18	m	Time
eventActivity	m	Act
eventStatus	o	Status
eventReportId	o	Negotiation Event Report ID
eventStartTime	o	Negotiation Event Start Time

      requesterGrp, repeated 0 ... variable times:

requesterOwnerBU	m	Event Owning BU
requesterOwnerUser	m	Event Owning User
requesterEnteringUser	m	Entering User
numberOfLegs	o	Number of Legs

      te600InstrumentLegGrp, repeated 0 ... variable times:

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

      underlyingLegPriceGrp, repeated 0 ... variable times:

product	o	Und Prod
instrumentId	o	Und Leg ID
instrumentMnemonic	o	Und Leg Mnemonic
buyCod	o	B/S
ratio	o	Ratio
eventType	o	Type
eventSide	o	Negotiation Event Side
eventOpenQty	o	Negotiation Event Open Quantity
eventTotalDealQty	o	Total Deal Quantity
eventOverallQty	o	Overall Quantity
refPrc	o	Reference Price

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refPrcTyp	o	Reference Price Type
deltaExch	o	Delta Exchange
bidPrc	o	Bid Price
offerPrc	o	Offer Price
requote	o	Requote
sideFixed	o	Side Fixed
qtyFixed	o	Quantity Fixed
respondentVisibilityGrp, 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
quoteGrp, repeated 0 ... variable times:		
quoteId	m	Quote ID
respondentGrp, repeated 1 ... variable times:		
respondentOwnerBU	m	BU Respondent
respondentOwnerUser	m	User Respondent
respondentEnteringUser	m	Entering User
quoteFreeText	o	Quote Free Text
quoteSideGrp, 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

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dealPrc	o	Price
dealQty	o	Quantity
validityTime	o	Validity Time
requesterSide	o	Requester Side
respondentSide	o	Respondent Side
dealFreeText	o	Deal Free Text

topOfBookGrp, repeated 0 ... variable times:

| numberOfLegs | o | Legs |

instrumentLegPriceGrp, repeated 0 ... variable times:

instrumentId	m	Leg ID
instrumentMnemonic	m	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    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


   BU             BU Long Name            BU Identifier
-------- -------------------------------------- ------------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX    999999


 User
------
XXXXXX


  Product
-----------
XXXXXXXXXXX


SRQS Negotiation Event Details
------------------------------

        Event ID
-----------------------
   XXXXXXXXXXXXXXXXXXX


    Time           ACT    Status  Event Report ID    Event Start Time
----------------- -------- ------ ------------------- -----------------
XXXXXXXXXXXXXXXXX XXXXXXXX XXXXX  XXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXX


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


Number of Legs
--------------
     99


    Leg ID              Leg Mnemonic              B/S   Ratio
------------------- -------------------------------------- ----- -----
99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX   999


Und Prod   Und Leg ID           Und Leg Mnemonic        B/S  Ratio
-------- ------------------- -------------------------------------- ---- -----
XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX   999


SRQS 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        XXXX


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
------------ --------------- ------- ------------- --------- ----------
  XXXXXXX       XXXXX        X        X            X         X


     Quote ID        BU Respondent User Respondent  Entering User Quote Free Text
-------------------- ------------- --------------- -------------- --------------------
XXXXXXXXXXXXXXXXXXXX  XXXXXXX        XXXXX          XXXXX         XXXXXXXXXXXXXXXXXXXX


B/S    Price      Quantity
----  ----------  ----------
XXXX  9999.99999+ 999999999


  Deal Details
  -------------


     Deal ID        Deal Report ID    Deal Status
-------------------- -------------------- ----------
XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX      X


BU Respondent User Respondent Entering User
------------ --------------- -------------
  XXXXXXX       XXXXX         XXXXX


Event Owning BU Event Owning User  Entering User
-------------- ----------------- -------------
  XXXXXXX        XXXXX          XXXXX


Deal Creation Time  Deal Update Time        Quote ID        Price    Quantity    Validity Time    ReqSide RespSide
                                         Deal Free Text
------------------ ----------------- -------------------- ---------- -------- ----------------- ------- --------
 XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX 9999.99999+ 999999999 XXXXXXXXXXXXXXXXXX   XXXX    XXXX
                   XXXXXXXXXXXXXXXXXXXX


TOP OF BOOK DETAILS


Legs
----
  99


    Leg ID             Leg Mnemonic               Bid Price  Bid Quantity Offer Price Offer Quantity
------------------ ----------------------------------------- ---------- ----------- ---------- --------------
9999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 9999.99999+   999999999 9999.99999+    999999999
```

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4.6.6   TE610 Selective RFQ Service Best Execution Summary

Description   This report presents the necessary data captured at the point of each deal
                     struck in order to assist users in proof of BestEx to clients.

                     This report is generated for the Requester who is initiating the Negotiation
                     Events.

                     The listed information is split per user, product.

                     This report is available only for derivative markets.

Frequency   Daily.

Availability   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		

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product	m	Product
te610Grp4, repeated 1 ... variable times:		
te610KeyGrp4		
dealId	m	Deal ID
te610Rec, repeated 1 ... variable times:		
item	m	Item
dealTime	o	Deal Creation Time
eventId	m	Negotiation Event ID
respondentGrp, repeated 0 ... variable times:		
respondentOwnerBU	m	BU Respondent
respondentOwnerUser	m	User Respondent
respondentEnteringUser	m	Entering User
reponsdentsQuoting	o	Respondents Quoting
requesterGrp, 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
iBBOGrp, repeated 0 ... 1 times:		
bidPrc	o	BidPrc
bidQty	o	BidQty
offerPrc	o	Offer Price
offerQty	o	Offer Quantity
numberOfLegs	o	Number of Legs
te610InstrumentLegGrp, repeated 0 ... variable times:		
instrumentId	m	Leg ID
instrumentMnemonic	m	Leg Mnemonic
buyCod	o	B/S
ratio	o	Ratio
iBBOGrp, repeated 0 ... 1 times:		
bidPrc	o	BidPrc
bidQty	o	BidQty
offerPrc	o	Offer Price
offerQty	o	Offer Quantity
te610UnderlyingLegGrp, repeated 0 ... 1 times:		
product	o	Und Prod
instrumentId	o	Und Leg ID

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instrumentMnemonic	o	Und Leg Mnemonic
buyCod	o	B/S
ratio	o	Ratio
iBBOGrp, 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
eventOpenQty	o	Negotiation Event Open Quantity
respondentQuoteGrp, repeated 0 ... 50 times:		
respondentGrp, 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
quoteSideGrp, repeated 0 ... 2 times:		
buyCod	o	B/S
prc	o	Price
qty	o	Quantity

Text Report Structure

```
Participant      Participant Long Name
----------- ----------------------------------------
    XXXXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


   BU             BU Long Name           BU Identifier
-------- -------------------------------------- -------------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX     999999

Trader
------
XXXXXX

  Product
-----------
XXXXXXXXXXXX

     Deal ID
-------------------
XXXXXXXXXXXXXXXXXXX


 Item  Deal Creation Time Negotiation Event ID
------ ------------------ --------------------
999999 XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX

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
--------------------- ---------------------- ----------- ---------
         X                   XXXX          9999.99999+ 999999999

  BidPrc    BidQty   Offer Price Offer Quantity
---------- -------- ---------- -------------
9999.99999+ 999999999 9999.99999+     999999999

Number of Legs
--------------
         99
```

```
     Leg ID                  Leg Mnemonic                    B/S  Ratio  BidPrc    BidQty   Offer Price Offer Quantity
------------------- --------------------------------------- ---- ----- ---------- --------- ---------- --------------
99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX   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 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXX   999 9999.99999+ 999999999 9999.99999+     999999999


Reference Price Reference Price Type Delta Exchange
--------------- -------------------- --------------
    9999.99999+          X               XXXX


Negotiation Event Open Quantity
------------------------------
                999999999


BU Respondent User Respondent Entering User
------------ -------------- -------------
  XXXXXXXX       XXXXXX        XXXXXX


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


B/S   Price    Quantity
---- ---------- ---------
XXXX 9999.99999+ 999999999
```

4.6.7   TE810 T7 Daily Trade Confirmation

Description   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.

                           On and Off book Trade statistics (i.e. number of buy and sell on-exchange and
                           TES trades and the corresponding accumulated quantities) are provided per
                           instrument and account and per product at the end of the report.

                           This report is 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.

                           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
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

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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	m	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
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

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limOrdrPrc	o	LimPrc
timeValidity	o	Exp
tradingRestriction	o	Res
membClgIdCod	o	ClMbr
cust	o	Customer
usrOrdrNum	o	UsrOrdrNmbr
text	o	Text
tvtic	m	TradingVenueTransactionIdentification-Code
account	o	Account
accountName	o	Account Name
instrumentStatsGrp		
onExchStatsGrp		
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
tesStatsGrp		
sumTESTotBuy	m	Total Buy TES Trades
sumTESVolBuy	m	
sumTESClgBuy	o	Clg Buy
sumTESTotSell	m	Total Sell TES Trades
sumTESVolSell	m	
sumTESClgSell	o	Clg Sell
productStatsGrp		
onExchProdStatsGrp		
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
tesProdStatsGrp		
sumProdTESTotBuy	m	Product Buy TES Trades
sumProdTESVolBuy	m	
sumProdTESClgBuy	o	Clg Buy
sumProdTESTotSell	m	Product Sell TES Trades
sumProdTESVolSell	m	

sumProdTESClgSell   o   Clg Sell

Text Report Structure

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


   BU              BU Long Name              BU Identifier
-------- -------------------------------------- -------------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX    999999


Trader
------
XXXXX


  Product
-----------
XXXXXXXXXXXX


  Product   InstType   Instrument Id          Instrument Mnemonic          isinCod    wknNo
                       Instrument Name              TC
------------ -------- -------------------- ---------------------------------------- ------------ ---------
XXXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXX
              XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XX


      Time       Type  Event      Step       Deal   Parent Deal    Item   Price Decompose      Order ID        Order No
                 B/S   O/C P/F Quantity   Trade Prc Clearing Qty Clearing Prc StraType        Strategy Id
                 Strategy Mnemonic                 Typ TES     LimPrc Exp Res ClMbr Customer    UsrOrdrNmbr
                 Text        TradingVenueTransactionIdentificationCode        Account Account Name
------------------ ---- --------- ---------- ---------- ---------- --------- -------------- ------------------- ------------
XXXXXXXXXXXXXXXXXX XXXX 9999999999  9999999999 9999999999  9999999999 9999999999   XXXXXXXX   XXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX
                 XXXX X  X    999999 9999.99999+    999999999  +9999.99999 XXXXXXXX 99999999999999999999
                 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX XXX 9999.99999+ XXX XXX XXXXX XXXXXXXXXXXX XXXXXXXXXXXX
                 XXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XX        XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
                                ---------- ----------
Total On-Exch Buy Trades        999,999,999 999,999,999
                                ----------
Clg Buy                         999,999,999
                                ---------- ----------
Total On-Exch Sell Trades       999,999,999 999,999,999
                                ----------
Clg Sell                        999,999,999
                                ---------- ----------
Total Buy TES Trades            999,999,999 999,999,999
                                ----------
Clg Buy                         999,999,999
                                ---------- ----------
Total Sell TES Trades           999,999,999 999,999,999
                                ----------
Clg Sell                        999,999,999
                                ---------- ----------
```

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```
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:		

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te812KeyGrp3

product	m	Product

te812Grp4, repeated 1 ... variable times:

te812KeyGrp4

instrumentGrp

product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	m	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	ClMbr
cust	o	Customer
usrOrdrNum	o	UsrOrdrNmbr
text	o	Text
tradingCapacity	o	TC
sumTotBuyOrdr	m	Total Buy Prevented Self-Matches
sumTotCntrBuy	m	
sumTotSellOrdr	m	Total Sell Prevented Self-Matches
sumTotCntrSell	m	
sumProdTotBuyOrdr	m	Product Total Buy Prevented Self-Matches
sumProdTotCntrBuy	m	
sumProdTotSellOrdr	m	Product Total Sell Prevented Self-Matches
sumProdTotCntrSell	m	

Text Report Structure

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


  BU             BU Long Name            BU Identifier
-------- -------------------------------------- -------------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX      999999


Trader
------
XXXXXX


  Product
-----------
XXXXXXXXXXXX


  Product   InstType   Instrument Id              Instrument Mnemonic            isinCod    wknNo
             Instrument Name
------------ -------- ------------------- ------------------------------------------ ------------ ---------
XXXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXX
             XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


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

Reports are grouped per Product, Instrument Type and Instrument ID and sorted per Trade Time.

For each trade, the report gives the trade type, the trade price, the executed quantity and the number of traded buy and sell orders. It gives also for each on-exchange match step the accumulated trade quantity per instrument since the start of day and the relative higher and lower trade prices at the trade time.

This report is available only for derivative markets.

Frequency   Daily.

Availability   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	m	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
TradeStatisticsGrp		
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

Text Report Structure

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

      Time       Type MatchStep
----------------- ---- ---------
XXXXXXXXXXXXXXXXXX XXXX 9999999999

  Product    InstType   Instrument Id        Instrument Mnemonic          isinCod    wknNo
             Instrument Name        D Aggressor   Nb Buy   Nb Sell Quantity Trade Price AccumQty Higher Price Lower Price
------------ -------- ------------------- ---------------------------------------- ------------ --------
XXXXXXXXXXXX XXXXXXXX 9999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXX
             XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX X XXXX     999999999 999999999   999999 9999.99999+   999999  9999.99999+ 9999.99999+
                     --------------
All Trades   99,999,999,999
                     --------------
All Volume   99,999,999,999
                     --------------
Syn Trades   99,999,999,999
                     --------------
Syn Volume   99,999,999,999
                     --------------
Tes Trades   99,999,999,999
                     --------------
Tes Volume   99,999,999,999
                     --------------
ND Trades    99,999,999,999
                     --------------
ND Volume    99,999,999,999
```

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 infor-
                       mation 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	m	Instrument Mnemonic
lstSetlmtPrc_1	o	LstSetlPrc
opnPrc	o	OpnPrc
dlyHghPrcSignd	o	DlyHghPrcSignd

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

Text Report Structure

```
   Product     PreviousClose UnderClose
------------- ------------- ----------

XXXXXXXXXXXX    9,999.99999 9999.99999


CP   Instrument Id            Instrument Mnemonic          LstSetlPrc  OpnPrc   DlyHghPrcSignd DlyLowPrcSignd LstTrdPrc
         SettlmPrc          Volume       TES Vol     MtdVolume   MtdTesVol    OpnIntQty
-- ------------------- ----------------------------------------- ---------- ---------- -------------- -------------- -----------
X  9999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 9999.99999 9999.99999+   +9999.99999    +9999.99999 9999.99999+
       9999.99999       9,999,999    999,999,999    999,999,999   999,999,999   9,999,999
                    ------------- ------------- ------------- ------------- --------------
Totals per Class    99,999,999,999 99,999,999,999 99,999,999,999 99,999,999,999 99,999,999,999
                    ------------- ------------- ------------- ------------- --------------
Totals per Product 99,999,999,999 99,999,999,999 99,999,999,999 99,999,999,999 99,999,999,999
```

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:		

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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
sumExchFeeRecGrp		
sumSynch0To50	m	TOTAL PER DAY
sumSynch50To100	m	TOTAL PER DAY
sumSynch100To	m	TOTAL PER DAY
sumCurrDayAmnt	m	TOTAL PER DAY
sumMnthToDate	m	TOTAL PER DAY

Text Report Structure

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


   BU          BU Long Name             BU Identifier
--------  ---------------------------------------- -------------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX    999999


 Currency
--------
  XXX


MARKET   T A NUMBER   NUMBER                                  SYNCHRONOUS TRANSACTION FEES       CURRENT     MONTH
GROUP    T   OF TA    OF TR     LIMIT    FLOOR    RATIO   P.RATIO  0-50%      50-100%    100%-    DAY AMOUNT  TO DATE
-------  - - -------- -------- -------- -------- ------- ------- ---------- ---------- ---------- ----------- -----------
XXXXXXXX X X 999999999 999999999 999999999 999999999 99999999 99999999 99999999.99 99999999.99 99999999.99 999999999.99 999999999.99


                                                              ---------- ---------- ---------- ----------- -----------
TOTAL PER DAY                                                 99999999.99 99999999.99 99999999.99 999999999.99 999999999.99
```

4.7.2   TL100 Order to Trade Ratio

Description   This report provides each member with his month to date OTR's and the total
                       volume of binding orders and quotes which had been added, modified, deleted
                       and executed in the order book since the beginning of a month until the
                       respective day. Furthermore, it provides those volumes split by trader. This
                       information is provided per ISIN and OTR instrument group on the respective
                       day. Furthermore, respective volume factors and floors will be provided.

                       This report is automatically distributed to all member. No report selection is
                       available for this report.

                       This report will be available until January 2nd, 2018.

Frequency   Daily.

Availability   This report is available for all members.

XML Report Structure	M/O	Text Report Heading
tl100		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tl100Grp, repeated 0 ... variable times:		
tl100KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tl100Grp1, repeated 1 ... variable times:		
tl100KeyGrp1		
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
tl100Grp2, repeated 1 ... variable times:		

<u>tl100KeyGrp2</u>

otrMktGrp	m	OTR Mkt Grp
isinCod	m	IsinCod
otrMonthToDate	m	OTR MTD
otrViolatedPreliminary	m	Violation Prelim
otrViolatedFinal	m	Violation Final
volumeFactor	m	Volume Factor
otrFloor	m	otrFloor

<u>tl100Rec</u>, repeated 1 ... variable times:

user	m	Trader
sumPartIdOtrOrdrQty	m	Total Trader OTR Order Qty
sumPartIdExecOrdrQty	m	Total Trader Executed Order Qty
sumOtrOrdrQty	m	Sum OTR Order Qty
sumOtrExecOrdrQty	m	Sum OTR Executed Order Qty

Text Report Structure

```
Participant      Participant Long Name
-----------  ---------------------------------------
   XXXXX     XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

       OTR Mkt Grp            IsinCod    OTR MTD Violation Prelim Violation Final Volume Factor   otrFloor
--------------------------- ----------- ------- --------------- --------------- ------------- --------------
XXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXX 999.9999       X               X          999999999999 999999999999999

  Trader    Total Trader OTR Order Qty Total Trader Executed Order Qty
----------- ------------------------- ------------------------------
   XXXX           999999999999999             999999999999999
                ------------------------
Sum OTR Order       999999999999999

                              ------------------------------
Sum OTR Executed Order Qty                 999999999999999
```

4.7.3   TL900 Daily Order and Quote Transactions

Description   This report contains the aggregation of transactions under the German HFT
                       Law. It is calculated on a daily basis and shows number for the report creation
                       dates, average of the last 249 days, average of the preceeding 250 days and the
                       new 250 days average including the report day. For calculation purposes
                       transactions include:

                       - Order and Quote Additions

                       - Order and Quote Modifications

                       - Order and Quote Deletions

                       This report is automatically distributed to all member. No report selection is
                       available for this report.

                       This report will be available until January 2nd, 2018.

Frequency   Daily.

Availability   This report is available for all members.

XML Report Structure	M/O	Text Report Heading
tl900		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tl900Grp, repeated 0 ... variable times:		
tl900KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tl900Grp1, repeated 1 ... variable times:		
tl900KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
avg249250Dat	m	Start 249-250 Date

avgPrev250Dat	m	Start Prev 250 Date
tl900Rec, repeated 1 ... variable times:		
acctTypGrp	m	Ac
numOfTransactions	m	NoOfTrans
avgOf249Days	m	AvgOf249Days
avgOf250Days	m	AvgOf250Days
avgOfPrev250Days	m	AvgOfPrev250Days

Text Report Structure

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


   BU             BU Long Name          BU Identifier Start 249-250 Date Start Prev 250 Date
--------  --------------------------------------- ------------ ----------------- -------------------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX     999999    31-12-09          31-12-09


Ac   NoOfTrans    AvgOf249Days    AvgOf250Days    AvgOfPrev250Days
--- ------------ --------------- --------------- ----------------
XXX 999999999999 999,999,999,999 999,999,999,999  999,999,999,999
```

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

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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

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Text Report Structure

```
Participant       Participant Long Name
-----------   ---------------------------------------
   XXXXX     XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


Total trading days in the current month Trading Days (Month-to-Date)
------------------------------------- ---------------------------
                                  99                        99


   Product
-----------
XXXXXXXXXXXX


TRADING DAY MM PROGRAM MM PACKAGE MM REQ  GRACE FACTOR VOLUME GRACE FACTOR COUNT MINIMUM VALUE VOLUME MINIMUM VALUE COUNT
            BASE LIMIT VOLUME BASE LIMIT COUNT PRODUCT FACTOR VOLUME PRODUCT FACTOR COUNT QUOTE PERFORMANCE QUOTE SIZE QUALITY
            SPREAD QUALITY LIMIT TYPE VOLUME LIMIT TYPE COUNT SMC-FULLFILLED    LIMIT VOLUME      LIMIT COUNT ORDERED VOLUME
            TRADED VOLUME  ORDERS COUNT  TRADES COUNT  OTR VOLUME   OTR COUNT LIMIT USAGE VOLUME LIMIT USAGE COUNT VIOLATION
----------- ---------- ---------- ------ ------------------ ------------------ -------------------- -------------------
 31-12-09   XXXX      XXXXX   99.9999          9.9999          9.9999          9999999           9999999
            9999999999999  9999999999999       99.9999          99.9999         9.9999      999999999999
            9.9999 XXXXXXXXXXXXXXX  XXXXXXXXXXXXXXX X           9999999999999.9999 9999999999999.9999  9999999999999
            9999999999999 9999999999999 9999999999999 999999.9999 999999.9999     999999.9999      999999.9999 X
```

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4.8.2   TR101 MiFID II OTR Report

Description	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. Futhermore, 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.
	This report will be available starting December 4th, 2017.
	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**
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

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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
--------  ---------------------------------------  ------------  ---------------------  ----------------------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX      999999              99                      99


      OTR Mkt Grp            IsinCod      OTRvol      OTRno    Violation MaxRatioVol MaxRatioNo FloorVol FloorNo
-----------------------------  ---------------  ----------  ----------  --------  ----------  ---------- -------- -------
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX 999999.9999 999999.9999     X       9999999999  999999999 9999999       9


   Trader      TotTrdrOrdrVol TotTrdrExecVol TotTrdrOrdrNo TotTrdrExecNo
---------------  --------------  --------------  ------------- -------------
   XXXX       999999999999   999999999999     999999999    999999999
                            ---------------
SumOTROrdrVol               999999999999999
                            ---------------
SumOTRExecVol               999999999999999
                            ---------------
SumOTROrdrNo                     9999999999
                            ---------------
SumOTRExecNo                     9999999999
```

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4.8.3   TR102 Excessive System Usage Report

Description   This report contains daily excessive system usage per product per limit type. All the parameters required to calculate the Excessive System Usage (ESU) Fee are included in this report. This report additionally shows the ESU Fee in Euro for the systematic violations as well as the accidental violations. Actually, the ESU Fee will be charged only in case of systematic violations.

The purpose of the column showing the ESU fee for all violations is just to provide precise information about the potential ESU Fee that will have to be paid by a Participant, in case, the limit violation turns out to be a systematic one.

This report is available only for derivative markets.

Frequency   Daily.

Availability   This report is available for all members.

XML Report Structure	M/O	Text Report Heading
tr102		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tr102Grp, repeated 0 ... variable times:		
tr102KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tr102ProdGrp, repeated 1 ... variable times:		
tr102KeyGrp1		
product	m	Product
tr102ProdRec1, repeated 1 ... variable times:		
trDay	m	TRADING DAY
tradVolume	m	TRADED VOLUME
tr102ProdRec2, repeated 1 ... variable times:		
trDay	m	TRADING DAY

limType	o	LIMIT TYPE
graceFactor	o	GRACE FACTOR
mmBase	o	MM-BASE
volFactor	o	VOL FACTOR
floorType	o	FLOOR TYPE
floor	o	FLOOR
mmPrgrmCod	o	MM PROGRAM
mmPackCod	o	MM PACKAGE
mmReq	o	MM REQ
quotePerformance	o	QUOTE PERFORMANCE
spreadQuality	o	SPREAD QUALITY
smcFullfilled	o	SMC-FULLFILLED
txnLimit	o	TRANSACTION LIMIT
txnCnt	o	TRANSACTION COUNT
violation	o	VIOLATION
violationCnt	o	VIOLATION COUNT
classifViolation	o	CLASSIFICATION
excessTxn	o	EXCESS TRANSACTIONS
headroom	o	HEADROOM
feeEUR	o	FEE_EUR

Text Report Structure

```
Participant      Participant Long Name
----------  ---------------------------------------
  XXXXX     XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

 Product
------------
XXXXXXXXXXXX

TRADING DAY TRADED VOLUME
---------- -------------
 31-12-09   999999999999

TRADING DAY LIMIT TYPE GRACE FACTOR   MM-BASE   VOL FACTOR FLOOR TYPE    FLOOR    MM PROGRAM MM PACKAGE MM REQ
            QUOTE PERFORMANCE SPREAD QUALITY SMC-FULLFILLED TRANSACTION LIMIT TRANSACTION COUNT VIOLATION VIOLATION COUNT
            CLASSIFICATION EXCESS TRANSACTIONS HEADROOM  FEE_EUR
---------- ---------- ------------ ------------ ---------- ------------ ------------ ---------- ---------- -------
 31-12-09   XXXXXXXX      9.9999 999999999999      9999 XXXXXXXXXXXX 999999999999    XXXX      XXXXX   99.9999
               9.9999       9.9999 X                999999999999   999,999,999 X                      99
            XXXXXXXX          999999999999  9.9999 99999.99
```

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.

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

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Text Report Structure

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

   BU           BU Long Name          BU Identifier
-------- -------------------------------------- -------------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX    999999

     Order ID          ShortCode        Error
------------------- ------------------- --------
XXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXX XXXXXXXX
```

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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.
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
validTo	m	ValidTo

	statusInd	m	StatusInd

Text Report Structure

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

  BU            BU Long Name            BU Identifier
--------  ---------------------------------------- -------------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX      999999

DateUploaded    ShortCode ID          Long Value          ClassRule ValidFrom ValidTo  StatusInd
-----------  ------------------- ---------------------------------- --------- -------- -------- ---------
 31-12-09    XXXXXXXXXXXXXXXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX   XXXXX    31-12-09 31-12-09    X
```

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 Xetra/Eurex is not contained at the EoD in the certif-
                     icate storage for the respective member, the AlgoID data will be included in
                     the error report for verification and correction by the participant.

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

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Text Report Structure

```
Participant      Participant Long Name
-----------  ----------------------------------------
   XXXXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


   BU           BU Long Name           BU Identifier
--------  --------------------------------------  -------------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX      999999


DateUploaded     AlgoID          Error
-----------  --------------------  ---------
  31-12-09   XXXXXXXXXXXXXXXXXXXX XXXXXXXXX
```

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.
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

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Text Report Structure

```
Participant      Participant Long Name
----------- ----------------------------------------
   XXXXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


   BU           BU Long Name             BU Identifier
-------- -------------------------------------- ------------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX    999999


DateUploaded ValidForm    AlgoID                             ResponsibleId
----------- -------- -------------------- --------------------------------------------------------------------------------
  31-12-09  31-12-09  XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
```

4.8.8   TR900 Daily Order and Quote Transactions

Description	This report contains the aggregation of transactions under the German HFT Law. It is calculated on a daily basis and shows numbers for the report creation date, average of the last 249 days, average of the preceeding 250 days and the new 250 days average including the report 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
tr900		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tr900Grp, repeated 0 ... variable times:		
tr900KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tr900Grp1, repeated 1 ... variable times:		
tr900KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
transDate	m	Report Date
movAvgTransDate	m	Starting date of 250 Mov. AVG. excl. report date
movAvgTransRepDate	m	Starting date of 250 Mov. AVG. incl. report date
tr900Rec, repeated 1 ... variable times:		
acctTypCod	m	Account

numOfTransactions	o	Transactions Report Date
avgOf249Days	o	249 D. Mov. AVG. excl. report date
avgOf250Days	o	250 D. Mov. AVG. incl. report date
avgOfPrev250Days	o	250 Days Mov. AVG. excl. report date

Text Report Structure

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


  BU            BU Long Name          BU Identifier Report Date Starting date of 250 Mov. AVG. excl. report date
         Starting date of 250 Mov. AVG. incl. report date
--------  -------------------------------------- ------------ ---------- ------------------------------------------------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX     999999  XX/XX/XXXX                   XX/XX/XXXX
                  XX/XX/XXXX


Account Transactions Report Date 249 D. Mov. AVG. excl. report date 250 D. Mov. AVG. incl. report date
        250 Days Mov. AVG. excl. report date
-------  ----------------------- -------------------------------- --------------------------------
  X         999,999,999,999               999,999,999,999                  999,999,999,999
                  999,999,999,999
```

4.8.9 TR901 MiFID II Message Rate Report

Description
This report contains the message rates under Directive 2014/65/EU Article 4, (40c). The report contains daily, month-to-date and yearly message rates per ISIN as well as daily, month-to-date and yearly message rates on a total of all traded ISINs. In addition, the seconds the ISIN was available for trading and the respective messages are provided on a single ISIN basis. For calculation purposes messages include: order and quote insertions, modifications, deletions. This report contains "financial instruments for which there is a liquid market" and market making and proprietary messages only. No report selection is available for this report.

This report is sorted by:

Member

Month

ISIN

This report will be available starting December 4th, 2017.

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
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	m	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     XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

  BU             BU Long Name              BU Identifier ReportMonth ReportStartMonth RatioMarketDate RatioMarketMTD
          RatioMarket12M MaxRatioMarketDate MaxRatioMarketMTD MaxRatioMarket12M
--------  ---------------------------------------- ------------ ---------- ---------------- --------------- --------------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX     999999   XXXXX         XXXXX            9999            9999
             9999            9999          9999           9999


  Product    InstType   Instrument Id          Instrument Mnemonic          isinCod    wknNo
            Instrument Name
------------ --------  -------------------- ---------------------------------------- ------------ ---------
XXXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXX
              XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX


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

4.8.10   TR902 Daily Order and Quote Transactions

Description	This report contains the aggregation of transactions within the definition of Article 4(1)(40) of Directive 2014/65/EU.
	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.
	This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

XML Report Structure	M/O	Text Report Heading
tr902		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tr902Grp, repeated 0 ... variable times:		
tr902KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tr902Grp1, repeated 1 ... variable times:		
tr902KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
transMonth	m	ReportMonth
transStartMonth	m	ReportStartMonth
ratioMarketDate	m	RatioMarketDate
ratioMarketMtd	m	RatioMarketMTD
ratioMarket12M	m	RatioMarket12M

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maxRatioMarketDate	m	MaxRatioMarketDate
maxRatioMarketMtd	m	MaxRatioMarketMTD
maxRatioMarket12M	m	MaxRatioMarket12M

trd902Grp2, repeated 1 ... variable times:

  tr902KeyGrp2

product	m	Product

  tr902Rec, 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
-------- ---------------------------------------- ------------- ---------- ---------------- --------------- --------------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX     999999   XXXXX        XXXXX              9999           9999
            9999            9999         9999          9999

  Product
-----------
XXXXXXXXXXXX

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

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4.9 TT Entitlement and Security

4.9.1 TT132 Market Maker Protection

Description   For each market participant and for each exchange, this report lists all market maker protection (mmp) activities during the day, i.e. the maintenance of the mmp limits, the inactivation and the reactivation of quotes.

Reports are split per Business Unit and Product and sorted by Time and mmp Activity.

When the quote trading exceeds a defined mmp limit on 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:

- one with the mmp limits and the quote inactivation status,

- one with the corresponding mmp counters which are reset when quotes are reactivated.

This report is available only for derivative markets.

Frequency   Daily.

Availability   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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<u>tt132KeyGrp1</u>

  <u>businessUnitGrp</u>

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

<u>tt132Grp2</u>, repeated 1 ... variable times:

  <u>tt132KeyGrp2</u>

product	m	Product

<u>tt132Rec</u>, repeated 1 ... variable times:

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

Text Report Structure

```
Participant      Participant Long Name               BU          BU Long Name                    BU Identifier  Product
----------  ------------------------------------- -------  --------------------------------------  ------------- ------------
   XXXXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX    999999 XXXXXXXXXXXX


       Time        Act Reason  Session  InstType QuoAct  Volume     Percent    Delta      Vega       TimeWin
------------------  --- ------  --------  -------  ------ ---------- ---------- ---------- ---------- ----------
XXXXXXXXXXXXXXXXXX  XXX XXXXXX  999999999 XXXXXXX XXXXX  9999999999 9999999999 9999999999 9999999999 9999999999
```

4.9.2 TT133 Trading Risk Events

Description	This report provides an overview of all trading risk actions triggered on Eurex Exchange's T7 during the trading day:, i.e.
	- stop / release trading occurrences on user and business unit level
	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.
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
--------  --------------------------------------  -------------
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX    999999


Trader
------
XXXXXX


          Entered by                Approved by        Update Date Update Time  Market
                              Action                                 Executed By
---------------------------- ---------------------------- ---------- ---------- --------
XXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX 31-12-09   23:59:59   XXXXXXXX
                             XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
                             ----------------------------
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 occured 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	ClMbr
tt135Rec, repeated 1 ... variable times:		
trnTim	m	Trn Tim
actnCod	m	Action

Text Report Structure

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

   BU              BU Long Name           BU Identifier ClMbr
-------- -------------------------------------- ------------- -----
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX      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.

Description   A short description of the tag's functional meaning.

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

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

Table 5.1 - Tag Formats

Valid Values   Some tags have a predefined limited set of values they may contain.

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Decodes   The decoded literals belonging to the valid values constants as used in the generic text reports.

Descriptions   A short description of the value's functional meaning.

Where used   A reference to the XML reports which contain this tag in their structure.

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6 XML Report Tag Descriptions

The following sections provide specific information on XML Report tags.

6.1 account

Description	This field contains the account group code, which gives the type and the sub type of trading account in which the transaction is executed.
Format	alphanumeric 2
Where used:	RD135 Trade Enrichment Rule Status 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

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 acctTypCod

Description | This field contains the account type code, which gives the type of trading account in which the transaction is executed.

Format | alphanumeric 1

Valid Values	Decodes	Descriptions
A		Agent account
G		Giveup account
M		Market Maker account
P		Proprietary account

Where used: | TR900 Daily Order and Quote Transactions

6.6 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

Valid Values	Decodes	Descriptions
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
                     TL900 Daily Order and Quote Transactions

6.7   accumQty

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

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Format	numeric 9

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

6.8   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

6.9   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

6.10   activationType

Description	This field contains the activation type.

Format	alphanumeric 6

Valid Values	Decodes	Descriptions
0	INACTI	Quotes are inactivated
1	ACTIVE	Quotes are activated

Where used:	TT132 Market Maker Protection

6.11   activity

Description	This field contains the activity information.

Format	alphanumeric 1

Valid Values	Decodes	Descriptions
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

6.12   actnCod

Description	This field contains action code and describes the status of the record.

Format	alphanumeric 1

Valid Values	Decodes	Descriptions
1	S	Stop
2	R	Release

Where used:	TT135 Risk Event Report

6.13   actTradeDay

Description   This field contains counts of this month's preceeding trading days.

Format   numeric 2

Where used: TL100 Order to Trade Ratio
                      TR101 MiFID II OTR Report

6.14   addCrt

Description   This field contains the additional credit.

Format   numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.15   addMembId

Description   This field contains the additional member ID.

Format   alphanumeric 5

Where used: CB042 Fee Per Executed Order

6.16   aggressor

Description   This field indicates the aggressor side.

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
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 |

6.17   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 |

6.18   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

6.19   annualisationFactor

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

| Format | numeric 3 |

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

6.20   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

6.21   armvm

Description   This field indicates the Accumulated Return on Modified Variation Margin.

Format   numeric signed 12, 6

Where used: TA114 Variance Futures Parameter

6.22   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

6.23   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

6.24   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

6.25   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

6.26   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

6.27   audtValBefore

Description   This field indicates the Audit Trail Data Before 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

6.28   avg249250Dat

Description	This field contains the starting date relevant for the calculation of the 249 and 250 day average.

Format	DateFormat

Where used:	TL900 Daily Order and Quote Transactions

6.29   avgOf249Days

Description	This field contains the average number of relevant order and quote transactions of the preceding 249 days per account type and liquidity provision activity

Format	numeric 12

Where used:	TL900 Daily Order and Quote Transactions
	TR900 Daily Order and Quote Transactions

6.30   avgOf250Days

Description	This field contains the average number of relevant order and quote transactions of 250 preceding days including the report date per account type and liquidity provision activity

Format	numeric 12

Where used: TL900 Daily Order and Quote Transactions
                               TR900 Daily Order and Quote Transactions

6.31   avgOfPrev250Days

Description   This field contains the average number of relevant order and quote transac-
                               tions of the preceding 250 days before the report date per account type and
                               liquidity provision activity

Format   numeric 12

Where used: TL900 Daily Order and Quote Transactions
                               TR900 Daily Order and Quote Transactions

6.32   avgPrev250Dat

Description   This field contains the starting date relevant for the calculation of the previous
                               250 day average.

Format   DateFormat

Where used: TL900 Daily Order and Quote Transactions

6.33   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

6.34   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

6.35   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

6.36   bestExecution

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

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
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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6.37   bidPrc

Description	This field contains the Best bid price for the contract.
Format	numeric signed 9, 5
Where used:	TE600 Selective RFQ Service Maintenance TE610 Selective RFQ Service Best Execution Summary

6.38   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 Selective RFQ Service Maintenance TE610 Selective RFQ Service Best Execution Summary

6.39   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

6.40   businessDayOffset

Description	This field represents the Business Date Offset, i.e. the number of business days subtracted (when negative) from or added (when positive) to the Business Date in order to get the corresponding Day Settlement Date.
Format	numeric signed 2

Where used: TA115 Total Return Futures Parameters

6.41   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 Selective RFQ Service Maintenance
                          TE610 Selective RFQ Service Best Execution Summary
                          TE810 T7 Daily Trade Confirmation
                          TE812 Daily Prevented Self-Matches
                          TL001 System Transaction Overview
                          TL100 Order to Trade Ratio
                          TL900 Daily Order and Quote Transactions
                          TR101 MiFID II OTR Report
                          TR160 Identifier Mapping Error
                          TR161 Identifier Mapping Status
                          TR162 Algo HFT Error
                          TR163 Algo HFT Status

TR900 Daily Order and Quote Transactions
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
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TT133 Trading Risk Events
TT135 Risk Event Report

6.42   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 Selective RFQ Service Maintenance
                        TE610 Selective RFQ Service Best Execution Summary
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                        TL001 System Transaction Overview
                        TL100 Order to Trade Ratio
                        TL900 Daily Order and Quote Transactions
                        TR101 MiFID II OTR Report
                        TR160 Identifier Mapping Error

TR161 Identifier Mapping Status
TR162 Algo HFT Error
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TR900 Daily Order and Quote Transactions
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report

6.43   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
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                        RD115 User Profile Status
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                        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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                        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 Selective RFQ Service Maintenance
                        TE610 Selective RFQ Service Best Execution Summary
                        TE810 T7 Daily Trade Confirmation
                        TE812 Daily Prevented Self-Matches
                        TL001 System Transaction Overview
                        TL100 Order to Trade Ratio

TL900 Daily Order and Quote Transactions
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TR161 Identifier Mapping Status
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TR163 Algo HFT Status
TR900 Daily Order and Quote Transactions
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report

6.44   buyCod

Description	This field contains the buy code, which indicates whether the transaction is a buy or sell of a contract.

Format	alphanumeric 1

Valid Values	Decodes	Descriptions
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 Selective RFQ Service Maintenance
	TE610 Selective RFQ Service Best Execution Summary
	TE810 T7 Daily Trade Confirmation
	TE812 Daily Prevented Self-Matches

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6.45   cashBsktRefId

Description   The field contains the textual specification for the cash basket reference ID, which is a unique reference ID of the equity cash basket linked to the transaction.

Format   alphanumeric 32

Where used: TE545 Daily TES Maintenance

6.46   category

Description   This field contains the user category.

Format   alphanumeric 28

Valid Values	Decodes	Descriptions
Algorithmic Trading Engine		
Electronic Eye		
Order Routing System		
Quote Machine		
Trader Development Program		
Trading Engine		

Where used: RD115 User Profile Status

6.47   classifViolation

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

Format   alphanumeric 9

Valid Values	Decodes	Descriptions
0	n.a.	
1	Accidental	
2	Systematic	

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| Where used: | TD980 Excessive System Usage Report |
| | TR102 Excessive System Usage Report |

6.48 classRule

| Description | States type of the long value. |

| Format | alphanumeric 1 |

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

| Where used: | TR161 Identifier Mapping Status |

6.49 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 |

6.50 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 |

6.51 clearingPriceOffset

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

Format
numeric 12, 6

Where used:
TA114 Variance Futures Parameter

6.52 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

6.53 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

6.54 clientIdentifier

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

Format
alphanumeric 20

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

6.55   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

6.56   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

6.57   cntrClasCod

Description   This field contains the option class code, which indicates whether it is a Call
                        or Put option.

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
C	Call	
P	Put	

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| Where used: | TA113 Complex and Flexible Instrument Definition |
| | TE930 T7 Daily Trade Statistics |

6.58   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

6.59   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

6.60   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

6.61   cooperationPartner

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

Format   alphanumeric 4

Valid Values	Decodes	Descriptions
XKFE		Korea Exchange (Futures Market)
XTAF		Taiwan Futures Exchange

Where used: RD135 Trade Enrichment Rule Status

6.62   couponFrq

Description   This field contains the textual specification for the coupon frequency, which is
                        the number ofinterest payments (coupon) made annually.

Format   alphanumeric 32

Where used: TE545 Daily TES Maintenance

6.63   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

6.64   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 |

6.65   couponVarRef

| Description | This field contains the textual specification for the reference rate, which is used as the variable rate for the swap. It is applicable for EFS transactions only. |

| Format | alphanumeric 32 |

| Where used: | TE545 Daily TES Maintenance |

6.66   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

6.67   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

6.68   covTimPercent

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

Format   numeric 6, 2

Where used: TD982 Special Report French Equity Options

6.69   Crossed

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

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
Y		SMP action took place
N		No SMP action took place

Where used: TE540 Daily Order Maintenance

6.70   cshPrcConv

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

Format   numeric 8, 4

Where used: TE545 Daily TES Maintenance

6.71   ctpyStlIdAct

Description   This field contains the settlement account of CounterParty Member.

Format   alphanumeric 35

Where used: TC810 T7 Daily Trade Confirmation

6.72   ctpyStlIdLoc

Description   This field contains the settlement location of CounterParty Member.

Format   alphanumeric 3

Where used: TC810 T7 Daily Trade Confirmation

6.73   ctrPtyId

Description   This field contains the counterparty member ID.

Format   alphanumeric 5

Where used: TC810 T7 Daily Trade Confirmation

6.74   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

6.75   currSetlmtPrc_1

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

Format   numeric 9, 5

Where used: TE930 T7 Daily Trade Statistics

6.76   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

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

6.77   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

6.78   customerInstr

Description   This field refers to the rate identifier defined by the Futures Industry Associ-
                          ation (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

6.79   customIndex

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

Format   numeric signed 12, 6

Where used: TE545 Daily TES Maintenance

6.80   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

6.81   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 Underyling
                          Index of the previous day.

Format   numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.82   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

6.83   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 Perfor-
                                mance

6.84   daySettlDate

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

Format   DateFormat

Where used: TA115 Total Return Futures Parameters

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6.85 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

6.86 dayTesVol

Description	This field contains the total TES contract volume of the current day.
Format	numeric 9
Where used:	TE930 T7 Daily Trade Statistics

6.87 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

6.88 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 Perfor-
                               mance
                               TD942 Daily Advanced Market Making Quote Request Performance

6.89   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 Selective RFQ Service Maintenance

6.90   dealId

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

Format   alphanumeric 20

Where used: TE600 Selective RFQ Service Maintenance
                               TE610 Selective RFQ Service Best Execution Summary

6.91   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

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6.92   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 Selective RFQ Service Maintenance
TE610 Selective RFQ Service Best Execution Summary

6.93   dealQty

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

Format   numeric 9

Where used: TE600 Selective RFQ Service Maintenance
TE610 Selective RFQ Service Best Execution Summary

6.94   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 Selective RFQ Service Maintenance

6.95   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

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Where used:	TE600 Selective RFQ Service Maintenance

6.96 dealStatus

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

Format	alphanumeric 1

Valid Values	Decodes	Descriptions
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

Where used:	TE600 Selective RFQ Service Maintenance

6.97 dealTime

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

Format	TimeFormat18

Where used:	TE600 Selective RFQ Service Maintenance
	TE610 Selective RFQ Service Best Execution Summary

6.98 dealUpdateTime

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

Format	TimeFormat18

Where used:	TE600 Selective RFQ Service Maintenance

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6.99 defaultClearingPriceOffset

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

Format
numeric 12, 6

Where used:
TA114 Variance Futures Parameter

6.100 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

6.101 delProtected

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

Format
alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False - is not protected from deleltion
1	T	True - is protected from deletion

Where used:
RD115 User Profile Status

6.102   deltaExch

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

Format   alphanumeric 1

Valid Values   Decodes   Descriptions
0   FALSE
1   TRUE

Where used: TE600 Selective RFQ Service Maintenance
                          TE610 Selective RFQ Service Best Execution Summary

6.103   discFactor

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

Format   numeric 10, 9

Where used: TA114 Variance Futures Parameter

6.104   disclaimer

Description   This field contains the disclaimer of the report.

Format   alphanumeric 300

Where used: TD982 Special Report French Equity Options

6.105   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

6.106   dlyHghPrc

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

Format   numeric 9, 5

Where used: TD930 Daily Trade Statistics

6.107   dlyHghPrcSignd

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

Format   numeric signed 9, 5

Where used: TE930 T7 Daily Trade Statistics

6.108   dlyLowPrc

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

Format   numeric 9, 5

Where used: TD930 Daily Trade Statistics

6.109   dlyLowPrcSignd

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

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Format   numeric signed 9, 5

Where used: TE930 T7 Daily Trade Statistics

6.110   dscr1

Description   This field contains the descriptor.

Format   alphanumeric 132

Where used: CB068 Transaction Overview

6.111   dwzNo

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

Format   numeric 4

Where used: TC810 T7 Daily Trade Confirmation

6.112   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

6.113   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

6.114 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

6.115 effStatus

Description	This field contains the effective user status.

Format	alphanumeric 1

Valid Values	Decodes	Descriptions
1	1	Active
2	2	Suspended

Where used:	RD115 User Profile Status

6.116 elapsedNoTradingDays

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

Format	numeric 4

Where used:	TA114 Variance Futures Parameter

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6.117   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

Valid Values	Decodes	Descriptions
1	Y	Yes
2	N	No

Where used: | RD115 User Profile Status

6.118   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

Valid Values	Decodes	Descriptions
1	Y	Yes
2	N	No

Where used: | RD115 User Profile Status

6.119   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

Valid Values	Decodes	Descriptions
1	Y	Yes
2	N	No

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Where used: RD115 User Profile Status

6.120   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

Valid Values	Decodes	Descriptions
1	Y	Yes
2	N	No

Where used: RD115 User Profile Status

6.121   enableRisklessPrincipalAcct

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

Format   numeric 1

Valid Values	Decodes	Descriptions
1	Y	Yes
2	N	No

Where used: RD115 User Profile Status

6.122   endDat

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

Format   DateFormat

Where used: TE545 Daily TES Maintenance

6.123   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

6.124   entRole

Description   This field contains the entitlement role.

Format   alphanumeric 30

Where used: RD110 User Profile Maintenance
                        RD115 User Profile Status

6.125   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

6.126   entryTime

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

Format	TimeFormat18

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

6.127   envText

Description	This field describes from which technical environment the report comes from.

Format	alphanumeric 1

Valid Values	Decodes	Descriptions
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
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	RD115 User Profile Status
	RD120 User Transaction Size Limit Maintenance
	RD125 User Transaction Size Limit Status
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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

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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

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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

TD980 Excessive System Usage Report

TD981 Month-to-Date OTR

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 Selective RFQ Service Maintenance

TE610 Selective RFQ Service 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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TL100 Order to Trade Ratio

TL900 Daily Order and Quote Transactions

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
TR900 Daily Order and Quote Transactions
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report

6.128   errDescription

Description	Contains the error message. The following content will be possible:
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
1	Missing	A mapping of short code ID to long value is not possible, as there is no valid long value available. For a correct ESMA audit trail reporting, a valid long value for the short code ID has to be provided, asap.
2	NotUnique	The most actual mapping provided by the participant, taken the status indicator into account, interfere with existing valid mappings. For a correct ESMA audit trail reporting, a valid long value for the short code ID has to be provided, asap.
3	PNAL	Pending allocations. The long value has not yet been provided for the short code ID. For a correct ESMA audit trail reporting, a valid long value for the short code ID has to be provided, asap.
4	AGGR	Aggregated order. The long value is neither a National ID or LEI nor an ALGO ID, but the respective short code ID stands for several clients. Although this is a valid content for ESMA audit trail reporting, the short code ID will be included in the error report for verification by the participant.

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| Where used: | TR160 Identifier Mapping Error |
| | TR162 Algo HFT Error |

6.129 etiCmlVol

| Description | This field contains the cumulated ETI volume. |

| Format | numeric signed 15, 2 |

| Where used: | CB080 Monthly Fee and Rebate Statement |

6.130 etiFeeAftReb

| Description | This field contains the ETI fee after rebate. |

| Format | numeric signed 15, 2 |

| Where used: | CB080 Monthly Fee and Rebate Statement |

6.131 etiFeeReb

| Description | This field contains the ETI fee rebate. |

| Format | numeric signed 15, 2 |

| Where used: | CB080 Monthly Fee and Rebate Statement |

6.132 etiUnRebFee

| Description | This field contains the unrebated fee. |

| Format | numeric signed 15, 2 |

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Where used: CB080 Monthly Fee and Rebate Statement

6.133   eventActivity

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

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
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 Selective RFQ Service Maintenance

6.134   eventId

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

Format   alphanumeric 20

Where used: TE600 Selective RFQ Service Maintenance
                               TE610 Selective RFQ Service Best Execution Summary

6.135   eventOpenQty

Description   This field contains the Open Quantity and for respondent based on the corre-
                               sponding Show Quantity Flag

Format   numeric 9

Where used: TE600 Selective RFQ Service Maintenance
                               TE610 Selective RFQ Service Best Execution Summary

6.136   eventOverallQty

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

Format   numeric 9

Where used: TE600 Selective RFQ Service Maintenance

6.137   eventReportId

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

Format   alphanumeric 20

Where used: TE600 Selective RFQ Service Maintenance

6.138   eventSide

Description   This field contains the Negotiation Event Side. Buy, Sell

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
B	Buy	Buy
S	Sell	Sell

Where used: TE600 Selective RFQ Service Maintenance
                        TE610 Selective RFQ Service Best Execution Summary

6.139   eventStartTime

Description	This field contains the Negotiation Event Start Time in the generic time format.
Format	TimeFormat18
Where used:	TE600 Selective RFQ Service Maintenance

6.140   eventStatus

Description	This field contains the status of the Negotiation Event.
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
1	OPEN	Open
2	CLOSE	Close
3	EXP	Expired

Where used:	TE600 Selective RFQ Service Maintenance

6.141   eventTotalDealQty

Description	This field contains the sum of all the Deal quantities for the Negotiation Event.
Format	numeric 9
Where used:	TE600 Selective RFQ Service Maintenance

6.142   eventType

Description	This field contains the Negotiation Event Type.
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
1	I	Indicative
2	F	Firm

Where used: TE600 Selective RFQ Service Maintenance
                     TE610 Selective RFQ Service Best Execution Summary

6.143   excessTxn

Description   This field contains excess transactions above the transaction limit

Format   numeric 12

Where used: TD980 Excessive System Usage Report
                     TR102 Excessive System Usage Report

6.144   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

6.145   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

6.146   exchNam

Description	This field contains the exchange name.

Format	alphanumeric 5

Valid Values	Decodes	Descriptions
EUREX		Eurex
EEX		EEX
XETR		XETRA
XVIE		VIENNA
XDUB		DUBLIN

Where used:	CB042 Fee Per Executed Order
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	CB060 Fee Statement
	CB062 Designated Sponsor Refund
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	CB069 Transaction Report
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	RD115 User Profile Status
	RD120 User Transaction Size Limit Maintenance
	RD125 User Transaction Size Limit Status
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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
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TD983 Regulatory Market Making MTD
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TE545 Daily TES Maintenance
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TR161 Identifier Mapping Status
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TR163 Algo HFT Status
TR900 Daily Order and Quote Transactions
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report

6.147 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

6.148 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

6.149 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.

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

6.150   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

6.151   execQualifier

Description	Execution qualifier field is required to distinguish between natural persons {National_ID} and Algos {Algo ID}.

Format	alphanumeric 7

Valid Values	Decodes	Descriptions
24	Natural	Entered by 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

6.152   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

6.153   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

Valid Values	Decodes	Descriptions
A		American
E		European

Where used: TA113 Complex and Flexible Instrument Definition

6.154   expDat

Description   This field contains the expiration date of the contract.

Format   DateFormat

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

6.155   expiryDate

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

6.156   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

6.157   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

6.158   expToBeQuot

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

Format   numeric 5

Where used: TD954 Stressed Market Conditions
                      TD955 Building Block Liquidity Provider Measurement
                      TD956 Basis Building Block Liquidity Provider
                      TD957 Package Building Block Liquidity Provider Measurement and
                      Advanced Designated Liquidity Provisioning
                      TD959 Designated Market Making Measurement
                      TD982 Special Report French Equity Options

6.159   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

6.160   feeAdj

Description   This field contains the fee adjustment type.

Format   alphanumeric 40

Where used: CB080 Monthly Fee and Rebate Statement

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6.161 feeAmnt

Description	This field contains the fee amount for the contract.
Format	numeric signed 15, 2
Where used:	CB080 Monthly Fee and Rebate Statement

6.162 feeCrtDayAmnt

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

6.163 feeCrtMthAmnt

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

6.164 feeCrtMthBal

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

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6.165   feeEUR

Description	This column is supposed to display the Excessive System Usage Fee in Euro.
Format	numeric 7, 2
Where used:	TD980 Excessive System Usage Report TR102 Excessive System Usage Report

6.166   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

6.167   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

6.168   feePrvDayAmnt

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

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Where used: CB050 Fee Overall Summary

6.169   feePrvMthAmnt

Description   This field contains the sum of previous month calculated fees.

Format   numeric 15, 2

Where used: CB050 Fee Overall Summary

6.170   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

6.171   feeTypCod

Description   This field contains the Fee Type Code.

Format   alphanumeric 3

Valid Values	Decodes	Descriptions
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 AUCT
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

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

6.172   feeTypNam

Description   This field contains the fee type name.

Format   alphanumeric 40

Valid Values	Decodes	Descriptions
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

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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 persistant 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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6.173 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

6.174 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

6.175 fixClOrdId

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

6.176 fixedRat

Description	This field contains the textual specification for the rate of interest applicable on the fixed leg of the swap/exchange trade.
Format	alphanumeric 32
Where used:	TE545 Daily TES Maintenance

6.177   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

6.178   floor

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

Format   numeric 12

Where used: TD980 Excessive System Usage Report
                      TD981 Month-to-Date OTR
                      TR102 Excessive System Usage Report

6.179   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

6.180   floorType

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

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Format	alphanumeric 12

Where used:	TD980 Excessive System Usage Report
	TD981 Month-to-Date OTR
	TR102 Excessive System Usage Report

6.181   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

6.182   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

6.183   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

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6.184 freeText1

Description	This field contains the text entered by the participant. For Eurex Classic this fields displays the content of the Text 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 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 TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail

6.186 freeText3

Description	This field contains the text entered by the participant. For Eurex Classic this fields displays the content of the UarOrdrNum field.
Format	alphanumeric 12
Where used:	RD135 Trade Enrichment Rule Status TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail

6.187 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

6.188 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

Valid Values	Decodes	Descriptions
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

6.189 fulfilled

Description	Fulfillment Indicator
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
0	NO	
1	YES	

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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 Perfor-
mance

6.190   fulfPackEqtInd

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

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
Y		Yes
N		No

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

6.191   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

Valid Values	Decodes	Descriptions
Y		Yes
N		No

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

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6.192   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

Valid Values	Decodes	Descriptions
YES		Yes
NO		No

Where used:	TD955 Building Block Liquidity Provider Measurement

6.193   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

Valid Values	Decodes	Descriptions
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

6.194   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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Valid Values	Decodes	Descriptions
YES		Yes
NO		No

Where used: TD955 Building Block Liquidity Provider Measurement

6.195   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

6.196   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

Valid Values	Decodes	Descriptions
YES		Yes
NO		No

Where used: TD955 Building Block Liquidity Provider Measurement

6.197   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

Valid Values	Decodes	Descriptions
YES		Yes
NO		No

Where used:	TD955 Building Block Liquidity Provider Measurement

6.198   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

Valid Values	Decodes	Descriptions
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

6.199   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

Valid Values	Decodes	Descriptions
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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6.200 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

6.201 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

6.202 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

6.203 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:
TD980 Excessive System Usage Report
TD981 Month-to-Date OTR
TR102 Excessive System Usage Report

6.204 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

6.205 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

6.206   halfMtdDays

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

Format   numeric 2

Where used: TD983 Regulatory Market Making MTD

6.207   hdgTyp

Description   This field indicates the hedge type used in the off-book trade.

Format   alphanumeric 3

Valid Values	Decodes	Descriptions
DUR		Duration Hedge
PF		Price Factor Hedge
PFC		Price Factor Hedge
NOM		Nominal Hedge

Where used: TE545 Daily TES Maintenance

6.208   headroom

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

Format   numeric 5, 4

Where used: TD980 Excessive System Usage Report
                         TR102 Excessive System Usage Report

6.209   highPrc

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

Format   numeric signed 9, 5

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

6.210   inactivated

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

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
0		Active
1	I	Inactive

Where used: TC540 Daily Order Maintenance
                        TE540 Daily Order Maintenance

6.211   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

6.212   instBusDate

Description   This field represents the Business date on which the following TRF
                        Instrument Parameters apply.

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Format	DateFormat

Where used:	TA115 Total Return Futures Parameters

6.213 instManual

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

Format	alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False - Automatic Calculation
1	T	True - Manual Update

Where used:	TA114 Variance Futures Parameter

6.214 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

6.215   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
                               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 Selective RFQ Service Maintenance
                               TE610 Selective RFQ Service 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

6.216   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
                               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
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 Selective RFQ Service Maintenance
TE610 Selective RFQ Service 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

6.217   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

6.218   instrumentType

Description   This field contains the instrument type code.

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
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
	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

6.219   instTradDat

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

Format	DateFormat

Where used:	TA114 Variance Futures Parameter

6.220   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

6.221   investQualifier

Description	This field is required to distinguish between natural persons {National_ID} and Algos {Algo ID}
Format	alphanumeric 7

Valid Values	Decodes	Descriptions
24	Natural	Entered by 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

6.222   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

Valid Values	Decodes	Descriptions
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

6.223   isDisclosed

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

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False
1	T	True

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

6.224   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

TE545 Daily TES Maintenance
TE550 Open Order Detail
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TL100 Order to Trade Ratio
TR101 MiFID II OTR Report
TR901 MiFID II Message Rate Report

6.225   isUSFlg

Description	This field contains the information whether a user is US located.

Format	alphanumeric 1

Valid Values	Decodes	Descriptions
1	F	False - is not located in the US
2	T	True - is located in the US

Where used:	RD115 User Profile Status

6.226   item

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

Format	numeric 6

Where used:	TE610 Selective RFQ Service Best Execution Summary

6.227   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

6.228   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.

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
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

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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
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   limOrdrPrc

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

Format   numeric signed 9, 5

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 filed shows the type of transaction limit.

Format   alphanumeric 8

Valid Values	Decodes	Descriptions
A	All	
S	Standard	

Where used: CB069 Transaction Report
                        TD980 Excessive System Usage 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

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

Valid Values	Decodes	Descriptions
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

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   lstSetlmtPrc_1

Description   This field contains the last settlement price.

Format   numeric 9, 5

Where used: TE930 T7 Daily Trade Statistics

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6.244 lstTrdPrc

Description   This field contains the last trade price.

Format   numeric signed 9, 5

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

6.245 lstValPrc

Description   This field contains the last valid price.

Format   numeric signed 9, 5

Where used: TD930 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

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

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Valid Values	Decodes	Descriptions
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

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 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

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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.

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.

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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

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

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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.
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

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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

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

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 Perfor-
                           mance
                           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 Perfor-
                           mance

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

6.270   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: TD940 Daily Regular Market Making Quote Request Performance
                        TD941 Daily Basis Building Block Liquidity Provider Quote Request Perfor-
                        mance
                        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 Perfor-
                        mance
                        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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6.271   membId

Description	This field contains the member ID.
Format	alphanumeric 5
Where used:	CB042 Fee Per Executed Order
	CB050 Fee Overall Summary
	CB060 Fee Statement
	CB062 Designated Sponsor Refund
	CB068 Transaction Overview
	CB069 Transaction Report
	CB080 Monthly Fee and Rebate Statement
	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
	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
	TD980 Excessive System Usage Report
	TD981 Month-to-Date OTR
	TD983 Regulatory Market Making MTD
	TE535 Cross and Quote Requests
	TE540 Daily Order Maintenance
	TE545 Daily TES Maintenance
	TE550 Open Order Detail
	TE600 Selective RFQ Service Maintenance
	TE610 Selective RFQ Service 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

TL100 Order to Trade Ratio

TL900 Daily Order and Quote Transactions

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

TR900 Daily Order and Quote Transactions

TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

TT132 Market Maker Protection

TT133 Trading Risk Events

TT135 Risk Event Report

6.272   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

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

TD980 Excessive System Usage Report

TD981 Month-to-Date OTR

TD983 Regulatory Market Making MTD

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE550 Open Order Detail

TE600 Selective RFQ Service Maintenance

TE610 Selective RFQ Service 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

TL100 Order to Trade Ratio

TL900 Daily Order and Quote Transactions

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

TR900 Daily Order and Quote Transactions

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

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6.274 minimumSmcDurationFulfInd

Description	This field indicates whether for this product the actual SMC time is greater than or equal to the minimum threshold. Valid Values: YES and NO
Format	alphanumeric 3
Where used:	TD954 Stressed Market Conditions

6.275 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

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: TD980 Excessive System Usage Report
                          TD981 Month-to-Date OTR
                          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: TD980 Excessive System Usage Report
                          TD981 Month-to-Date OTR
                          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

Valid Values	Decodes	Descriptions
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

6.282   mmpPercent

Description   This field contains the market marker protection percent.

Format   numeric 10

Where used: TT132 Market Maker Protection

6.283   mmpReason

Description   This field contains the mmp reason.

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
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: TD980 Excessive System Usage Report
                       TD981 Month-to-Date OTR
                       TR100 Order to Trade Ratio Report
                       TR102 Excessive System Usage Report

6.285   mmpTimeWindow

Description   This field contains the market marker protection time window.

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

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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: TD980 Excessive System Usage Report
                    TD981 Month-to-Date OTR
                    TR100 Order to Trade Ratio Report
                    TR102 Excessive System Usage Report

6.289 mnthlyReq

Description   This field contains the monthly required violation percentage.

Format   numeric 6, 2

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request
                    Performance
                    TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-
                    mance
                    TD955 Building Block Liquidity Provider Measurement

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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   movAvgTransDate

Description	This field contains the starting date of the 250 day average calculation excl. The report date
Format	alphanumeric 10
Where used:	TR900 Daily Order and Quote Transactions

6.292   movAvgTransRepDate

Description	This field contains the starting date of the 250 day average calculation incl. the report date
Format	alphanumeric 10
Where used:	TR900 Daily Order and Quote Transactions

6.293   mrtyDat

Description	This field contains the maturity date of the traded bond.
Format	DateFormat
Where used:	TE545 Daily TES Maintenance

6.294   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

6.295   mtdDays

Description   This field contains the total trading days till date

Format   numeric 2

Where used: TD981 Month-to-Date OTR
                      TD983 Regulatory Market Making MTD
                      TR100 Order to Trade Ratio Report

6.296   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

6.297   mtdOrderedVol

Description   This field contains the cumulated ordered volume on this trading day and all
                      previous days of the month which is divided by volume limit to get the order
                      to trade ratio.

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Format	numeric 13

Where used:	TD981 Month-to-Date OTR

6.298 mtdOtr

Description	This field contains order to trade ratio (month-to-date) per product.

Format	numeric 7, 4

Where used:	TD981 Month-to-Date OTR

6.299 mtdTesVol

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

Format	numeric 9

Where used:	TE930 T7 Daily Trade Statistics

6.300 mtdTotVol

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

Format	numeric 9

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

6.301 mtdVolLim

Description	This field contains the sum of Volume Limits of this trading day and all previous trading days of the month which is required to calculate order to trade ratio.

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Format	numeric 12

Where used:	TD981 Month-to-Date OTR

6.302   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

6.303   mthPackReqEqt

Description	This field contains the number of equity options that must be fulfilled within the market maker package. This is less or equal to the number of equity products within the package.

Format	numeric 5

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

6.304   mthPackReqIdx

Description	This field containes 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

6.305   mthReqCovTim

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

Format   TimeFormat

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

6.306   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

6.307   mthReqViol

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

Format   numeric 5

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

6.308   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

6.309   nbrEqtOptToBeQuot

Description   This field contains the number of equity products on which the members have
                               to place quotes as an obligation to a market maker program.

Format   numeric 5

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

6.310   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

6.311   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

6.312   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

6.313   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

6.314   nextBusDate

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

Format   DateFormat

Where used: TA115 Total Return Futures Parameters

6.315   nextTradDat

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

Format   DateFormat

Where used: TA114 Variance Futures Parameter

6.316   nomVal

Description   This field contains the nominal (face) value of the security.

Format   numeric 9

Where used: TE545 Daily TES Maintenance

6.317   noRmmInstrumentsFulfilled

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

Format   numeric 5

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Where used:	TD983 Regulatory Market Making MTD

6.318   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

6.319   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

6.320   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

6.321 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

6.322 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

6.323 numberOfBuy

Description   This field contains the number of traded buy orders.

Format   numeric 9

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

6.324 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 Selective RFQ Service Maintenance
                           TE610 Selective RFQ Service Best Execution Summary

6.325 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

6.326 numbOfTa

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

Format   numeric 9

Where used: TL001 System Transaction Overview

6.327 numbOfTr

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

Format   numeric 9

Where used: TL001 System Transaction Overview

6.328 numOfTransactions

Description   This field contains the number of relevant order and quote transactions for the
                           report date per account type and liquidity provision activity

Format   numeric 12

Where used: TL900 Daily Order and Quote Transactions
                            TR900 Daily Order and Quote Transactions

6.329   numTradeDays

Description   This field displays the total trading days in this month.

Format   numeric 2

Where used: TL100 Order to Trade Ratio
                            TR101 MiFID II OTR Report

6.330   offerPrc

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

Format   numeric signed 9, 5

Where used: TE600 Selective RFQ Service Maintenance
                            TE610 Selective RFQ Service Best Execution Summary

6.331   offerQty

Description   This field contains the Top of Book Offer Quantity.

Format   numeric 9

Where used: TE600 Selective RFQ Service Maintenance
                            TE610 Selective RFQ Service Best Execution Summary

6.332   openBuyOrders

Description   This field indicates total number of open buy orders.

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Format	numeric 9

Where used:	TC550 Open Order Detail
	TE550 Open Order Detail

6.333 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

6.334 openSellOrders

Description	This field indicates total number of open sell orders.

Format	numeric 9

Where used:	TC550 Open Order Detail
	TE550 Open Order Detail

6.335 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

6.336   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

6.337   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

6.338   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

6.339   optTrnIdNo

Description	This field indicates the transaction number assigned by the exchange to uniquely identify the off-book transaction.

Format	alphanumeric 6

Where used:	TE545 Daily TES Maintenance

6.340   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

6.341   orderedVol

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

Format	numeric 13

Where used:	TR100 Order to Trade Ratio Report

6.342   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

6.343   orderVol

Description	This field shows either n/a or a natural number indicating the ordered volume.

Format	alphanumeric 13

Where used:	CB042 Fee Per Executed Order
	CB060 Fee Statement
	CB069 Transaction Report

6.344   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

6.345   ordrMktVal

Description	This field contains order market value.

Format	numeric signed 14, 2

Where used:	CB062 Designated Sponsor Refund

6.346   ordrNo

Description	This field indicates the order identification number assigned to an order by the exchange.

Format	alphanumeric 20

Where used:	CB042 Fee Per Executed Order
	CB062 Designated Sponsor Refund

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6.347 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

6.348 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

6.349 ordrQty1

Description	This field contains the order quantity.
Format	numeric 13
Where used:	CB060 Fee Statement CB068 Transaction Overview

6.350 ordrTyp

Description	This field contains the order type.
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
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

6.351   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

6.352   otrFloor

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 15
Where used:	TL100 Order to Trade Ratio

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6.353 otrMktGrp

Description	This field displays market group of the OTR concept.
Format	alphanumeric 30
Where used:	TL100 Order to Trade Ratio TR101 MiFID II OTR Report

6.354 otrMonthToDate

Description	This field displays order to trade ratio month to date.
Format	numeric 7, 4
Where used:	TL100 Order to Trade Ratio

6.355 otrNo

Description	This field provides the value of the OTR based on numbers.
Format	numeric 10, 4
Where used:	TR100 Order to Trade Ratio Report TR101 MiFID II OTR Report

6.356 otrViolatedFinal

Description	This field displays final OTR violation during the month.
Format	alphanumeric 1
Where used:	TL100 Order to Trade Ratio

6.357 otrViolatedPreliminary

Description   This field displays preliminary OTR violation during the month.

Format   alphanumeric 1

Where used: TL100 Order to Trade Ratio

6.358 otrVol

Description   This field displays order to trade ratio month to date.

Format   numeric 10, 4

Where used: TR100 Order to Trade Ratio Report
                     TR101 MiFID II OTR Report

6.359 ovnRat

Description   This field indicate the overnigth interest rate (EONIA for instance) given in
                     percentage.

Format   numeric signed 6, 4

Where used: TA114 Variance Futures Parameter

6.360 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

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

6.361   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 |

6.362   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
TD980 Excessive System Usage Report
TD981 Month-to-Date OTR
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE600 Selective RFQ Service Maintenance
TE610 Selective RFQ Service Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TL001 System Transaction Overview
TL100 Order to Trade Ratio
TL900 Daily Order and Quote Transactions
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
TR900 Daily Order and Quote Transactions
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report

6.363   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
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
TD980 Excessive System Usage Report
TD981 Month-to-Date OTR
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE600 Selective RFQ Service Maintenance
TE610 Selective RFQ Service Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TL001 System Transaction Overview
TL100 Order to Trade Ratio
TL900 Daily Order and Quote Transactions
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
TR900 Daily Order and Quote Transactions
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report

6.364 pendingDeletion

Description | This field contains the information of the order deletion status

Format | alphanumeric 1

Valid Values	Decodes	Descriptions
0		No Pending Deletion
1	P	Pending Deletion

Where used:	TC540 Daily Order Maintenance
	TE540 Daily Order Maintenance

6.365   persistent

Description	This field contains the information of the order presistency status

Format	alphanumeric 1

Valid Values	Decodes	Descriptions
0	N	Non-persistent
1	P	Persistent

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

6.366   prc

Description	This field contains the Price of the quote side.

Format	numeric signed 9, 5

Where used:	TE600 Selective RFQ Service Maintenance
	TE610 Selective RFQ Service Best Execution Summary

6.367   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

6.368   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

Valid Values	Decodes	Descriptions
0	NONE	None
1	EXCHANGE	Exchange
2	MEMBER	Member

Where used: TE810 T7 Daily Trade Confirmation

6.369   priorityDate

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

Format   DateFormat

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

6.370   priorityTime

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

Format   TimeFormat18

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

6.371   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

6.372   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

6.373   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

6.374   prodManual

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

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False - Automatic Calculation
1	T	True - Manual Update

Where used: TA114 Variance Futures Parameter

6.375   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

6.376   prodTradDat

Description   This field indicates the trading date of the variance futures product param-
                      eters.

Format   DateFormat

Where used: TA114 Variance Futures Parameter

6.377   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
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

TD980 Excessive System Usage Report
TD981 Month-to-Date OTR
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 Selective RFQ Service Maintenance
TE610 Selective RFQ Service 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

6.378   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

6.379   prvUpdDat

Description	This field contains the date of the previous update.
Format	DateFormat

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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

6.380   qty

Description	This field contains the Quantity of the Quote Side
Format	numeric 9
Where used:	TE600 Selective RFQ Service Maintenance
	TE610 Selective RFQ Service Best Execution Summary

6.381   qtyFixed

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

Valid Values	Decodes	Descriptions
0	F	False
1	T	True

Where used:	TE600 Selective RFQ Service Maintenance

6.382   quoInd

Description	This field contains the quote indicator.
Format	alphanumeric 1
Where used:	CB062 Designated Sponsor Refund

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6.383 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

6.384 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 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

6.385   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

6.386   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 Selective RFQ Service Maintenance

6.387   quoteId

Description	This field contains the Quote ID generated by the Selective RFQ Service.
Format	alphanumeric 20
Where used:	TE600 Selective RFQ Service Maintenance TE610 Selective RFQ Service Best Execution Summary

6.388   quotePerformance

Description	This field contains Quote Performance of a Market Maker on that trading day
Format	numeric 5, 4

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Where used: TD980 Excessive System Usage Report
                   TD981 Month-to-Date OTR
                   TR100 Order to Trade Ratio Report
                   TR102 Excessive System Usage Report

6.389   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: TD981 Month-to-Date OTR
                   TR100 Order to Trade Ratio Report

6.390   quotQty

Description   This field contains the number of quote transactions per member,account and
                   instrument(ISIN).

Format   numeric 9

Where used: CB068 Transaction Overview

6.391   randHighQty

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

Format   numeric 9

Where used: TC540 Daily Order Maintenance
                   TC550 Open Order Detail

6.392   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

6.393   ratio

Description	This field contains the instrument leg ratio (values 1 - 999).
Format	numeric 3
Where used:	TA113 Complex and Flexible Instrument Definition TE600 Selective RFQ Service Maintenance TE610 Selective RFQ Service Best Execution Summary

6.394   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

6.395   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

6.396   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

6.397   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

6.398   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

6.399   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

6.400   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

6.401   realisedVol

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

Format   numeric 5, 2

Where used: TA114 Variance Futures Parameter

6.402   reason

Description   This field contains the reason of activity reported.

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Format   numeric 4

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Valid Values	Decodes	Descriptions
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 INACTIVATION
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	MMPar	MARKET MAKER PARAMETER UPDATE REQUEST
85	InsStp	INSTRUMENT STOP
86	RPrcUp	REFERENCE PRICE UPDATE
88	ImFail	IMAGE FAILOVER
89	TierDn	TIER RUN DOWN
90	Intern	INTERNAL PROCESSING
91	QATExp	QUOTE_ACTIVATION_TIMER_EXPIRED
92	TierPD	TIER POST RUN DOWN
93	Heartb	GW HEARTBEAT
94	PrdDel	PRODUCT_DELETION
97	PDIOrd	PENDING ORDER DELETE
98	PDIQuo	PENDING QUOTE DELETE
99	PCaExc	PENDING CANCELLATION EXECUTED
100	SMPDel	DELETE DUE TO SELF MATCH PREVENTION
101	SMPChg	MODIFY DUE TO SELF MATCH

		PREVENTION
102	AddFlx	ADD FLEX INSTRUMENT REQUEST
103	DelFlx	DELETE FLEX INSTRUMENT REQUEST
104	AdBstQ	ADD BEST QUOTE SIDE REQUEST
105	VDOMat	VDO MIDPOINT MATCH
106	ClBsO	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	Datalv	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	DIVIDENT PAYMENT EVENT
193	FirstD	FIRST TRADING DATE EVENT
194	LastD	LAST TRADING DATE EVENT
195	ChPara	CHANGE OF TRADING PARAMETER EVENT
196	ChCur	CHANGE OF CURRENCY EVENT

197	ChPrAs	CHANGE OF PRODUCT ASSIGNMENT EVENT
198	ChRPrc	CHANGE OF REFERENCE PRICE EVENT
199	MSDlOr	ORDER DEL REQ BY MS EVENT
200	CTR	Change of Tick Size

| Where used: | TC540 Daily Order Maintenance |
| | TE540 Daily Order Maintenance |

6.403   rebPrc

| Description | This field contains the rebate in percent. |

| Format | numeric 8, 4 |

| Where used: | CB080 Monthly Fee and Rebate Statement |

6.404   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 |

6.405   refFeeAmnt

| Description | This field contains the refund fee amount. |

| Format | numeric signed 15, 2 |

| Where used: | CB062 Designated Sponsor Refund |

6.406   refPrc

Description	This field contains the Reference Price provided by the Requester.
Format	numeric signed 9, 5
Where used:	TE600 Selective RFQ Service Maintenance TE610 Selective RFQ Service Best Execution Summary

6.407   refPrcTyp

Description	This field provides the context of the reference price. UnderlyingPrice, CustomIndex
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
1	U	Underlying
2	C	Custom Index

Where used:	TE600 Selective RFQ Service Maintenance TE610 Selective RFQ Service Best Execution Summary

6.408   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

Valid Values	Decodes	Descriptions
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

6.409   reponsdentsQuoting

Description	Number of responders (Max = 50) with active quotes when the deal was created
Format	numeric 6
Where used:	TE610 Selective RFQ Service Best Execution Summary

6.410   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

6.411   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

6.412   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

6.413   reqQty

Description	This field indicates the request quantity.

Format	numeric 9

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

6.414   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

6.415   reqTime

Description	This field contains the request time.

Format	TimeFormat18

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

6.416   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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Valid Values	Decodes	Descriptions
1	CTA	Cross Trade Announcement
2	RFQ	Request for Quote

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

6.417   requesterEnteringUser

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

Format   alphanumeric 6

Where used: TE600 Selective RFQ Service Maintenance
                     TE610 Selective RFQ Service Best Execution Summary

6.418   requesterOwnerBU

Description   This field contains the Business Unit of the Requester user.

Format   alphanumeric 8

Where used: TE600 Selective RFQ Service Maintenance
                     TE610 Selective RFQ Service Best Execution Summary

6.419   requesterOwnerUser

Description   This field contains the Requester user

Format   alphanumeric 6

Where used: TE600 Selective RFQ Service Maintenance
                     TE610 Selective RFQ Service Best Execution Summary

6.420   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

Valid Values	Decodes	Descriptions
B	Buy	Buy
S	Sell	Sell

Where used: | TE600 Selective RFQ Service Maintenance

6.421   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

6.422   requote

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

Format | alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False
1	T	True

Where used: | TE600 Selective RFQ Service Maintenance

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6.423   respondentEnteringUser

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

Format   alphanumeric 6

Where used: TE600 Selective RFQ Service Maintenance
                           TE610 Selective RFQ Service Best Execution Summary

6.424   respondentOwnerBU

Description   This field contains the Business Unit of the Respondent user.

Format   alphanumeric 8

Where used: TE600 Selective RFQ Service Maintenance
                           TE610 Selective RFQ Service Best Execution Summary

6.425   respondentOwnerUser

Description   This field contains the Respondent user.

Format   alphanumeric 6

Where used: TE600 Selective RFQ Service Maintenance
                           TE610 Selective RFQ Service Best Execution Summary

6.426   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

Valid Values	Decodes	Descriptions
B	Buy	Buy
S	Sell	Sell

Where used:	TE600 Selective RFQ Service Maintenance

6.427   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

6.428   riskReduction

Description	Commodity Hedging Flag
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
0	FALSE	False
1	TRUE	True

Where used:	TE540 Daily Order Maintenance
	TE550 Open Order Detail

6.429   rmmFulfInd

Description	This field indicates whether the RMM requirement is met MTD.
Format	alphanumeric 3

Where used: TD983 Regulatory Market Making MTD

6.430   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

6.431   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
                          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
TD980 Excessive System Usage Report
TD981 Month-to-Date OTR
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 Selective RFQ Service Maintenance
TE610 Selective RFQ Service 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
TL100 Order to Trade Ratio
TL900 Daily Order and Quote Transactions
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
TR900 Daily Order and Quote Transactions

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   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
                          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
                          TD980 Excessive System Usage Report
                          TD981 Month-to-Date OTR
                          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 Selective RFQ Service Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
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TL900 Daily Order and Quote Transactions
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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
TR900 Daily Order and Quote Transactions
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report

6.433   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
                           RD130 Trade Enrichment Rule Maintenance
                           RD135 Trade Enrichment Rule Status
                           RD140 Pre-trade Limits Maintenance - Trading Participant
                           RD145 Pre-trade Limits Status - Trading Participant

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RD155 Pre-trade Limits Status - Clearing Participant
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TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
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
TD980 Excessive System Usage Report
TD981 Month-to-Date OTR
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 Selective RFQ Service Maintenance
TE610 Selective RFQ Service 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
TL100 Order to Trade Ratio

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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
TR900 Daily Order and Quote Transactions
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report

6.434　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
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
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation

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TR900 Daily Order and Quote Transactions
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report

6.435   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
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
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
TD980 Excessive System Usage Report
TD981 Month-to-Date OTR
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE550 Open Order Detail

TE600 Selective RFQ Service Maintenance

TE610 Selective RFQ Service 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

TL100 Order to Trade Ratio

TL900 Daily Order and Quote Transactions

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

TR900 Daily Order and Quote Transactions

TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

TT132 Market Maker Protection

TT133 Trading Risk Events

TT135 Risk Event Report

6.436   rptPrntRunDat

Description   This field contains report print run date of the XML and generic text report.

Format   DateFormat

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund

CB068 Transaction Overview

CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

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

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

TD980 Excessive System Usage Report

TD981 Month-to-Date OTR

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 Selective RFQ Service Maintenance

TE610 Selective RFQ Service 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
TL100 Order to Trade Ratio
TL900 Daily Order and Quote Transactions
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
TR900 Daily Order and Quote Transactions
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report

6.437   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

6.438   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

6.439   secuPrvClsPrc

Description   This field contains the previous day closing price.Incase of derivative its the
                        underlying or security in the market.Incase of Cash its the closing Price of the
                        Instrument

Format   numeric 10, 5

Where used: TD930 Daily Trade Statistics

6.440   secuShtNam

Description   This field contains the security short name.

Format   alphanumeric 30

Where used: TE545 Daily TES Maintenance

6.441   seriMthTrdQtyBst

Description   This field contains the instrument total traded best quantity.

Format   numeric 9

Where used: TD930 Daily Trade Statistics

6.442   seriMthTrdQtyVDO

Description   This field contains the per month traded VDO quantity for the instrument.

Format   numeric 9

Where used: TD930 Daily Trade Statistics

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6.443   seriTrdTotQtyBst

Description   This field contains the instrument total traded best quantity.

Format   numeric 9

Where used: TD930 Daily Trade Statistics

6.444   seriTrdTotQtyVDO

Description   This field contains the instrument total traded VDO quantity.

Format   numeric 9

Where used: TD930 Daily Trade Statistics

6.445   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

6.446   settlAcct

Description   This field contains the settlement account.

Format   alphanumeric 35

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Where used:	RD115 User Profile Status
	TC810 T7 Daily Trade Confirmation

6.447   settlAmnt

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

6.448   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

6.449   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

6.450   settlCurr

Description	This field contains the settlement currency.
Format	alphanumeric 3

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Where used:	TC810 T7 Daily Trade Confirmation

6.451 settlDat

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

Format	DateFormat

Where used:	TC810 T7 Daily Trade Confirmation
	TE545 Daily TES Maintenance

6.452 settlementPrc

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

Format	numeric 10, 4

Where used:	TA114 Variance Futures Parameter

6.453 settlementVol

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

Format	numeric 5, 2

Where used:	TA114 Variance Futures Parameter

6.454 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

6.455   settlLocat

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

Format	alphanumeric 5

Where used:	RD115 User Profile Status
	TC810 T7 Daily Trade Confirmation

6.456   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

6.457   settlTyp

Description	This field indicates the C7 settlement type.

Format	alphanumeric 1

Valid Values	Decodes	Descriptions
C	Cash Settlement	
P	Physical Settlement	

Where used:	TA113 Complex and Flexible Instrument Definition

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6.458   shortCodeId

Description   The field contains the numeric short code ID.

Format   alphanumeric 20

Where used: TR160 Identifier Mapping Error
                        TR161 Identifier Mapping Status

6.459   showPrc

Description   This flag set by requester to show Bid and Offer price to the respondent.

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False
1	T	True

Where used: TE600 Selective RFQ Service Maintenance

6.460   showQty

Description   This flag set by requester to show open quantity to the respondent.

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False
1	T	True

Where used: TE600 Selective RFQ Service Maintenance
                        TE610 Selective RFQ Service Best Execution Summary

6.461   showSide

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

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False
1	T	True

Where used: TE600 Selective RFQ Service Maintenance
                      TE610 Selective RFQ Service Best Execution Summary

6.462   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 Perfor-
                      mance
                      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 Perfor-
                      mance

6.463   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 |

6.464 sideFixed

| Description | This flag indicates whether the Side is fixed. |

| Format | alphanumeric 1 |

Valid Values	Decodes	Descriptions
0	F	False
1	T	True

| Where used: | TE600 Selective RFQ Service Maintenance |

6.465 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 |

6.466 sideStatus

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

| Format | alphanumeric 3 |

Valid Values	Decodes	Descriptions
1	ENT	Pending
2	APP	Approved
3	AUT	Auto Approved
4	DEL	Deleted
5	EXE	Executed

Where used: TE545 Daily TES Maintenance

6.467   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

6.468   sizeCovTim

Description   This field contains coverage time, which is the total time for which active good quotes were provided on the series in the market trading hours, where the larger size requirement is fulfilled.

Format   TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

6.469   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

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Where used:	TD954 Stressed Market Conditions

6.470   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

6.471   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

6.472   smcDayFulfInd

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

6.473   smcFullfilled

Description	This field indicate whether a market maker has fullfilled his quoting obligations during the stress market conditions ("SMC").

Format	alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	FALSE
1	T	TRUE

Where used:	TR100 Order to Trade Ratio Report
	TR102 Excessive System Usage Report

6.474   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

6.475   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

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6.476   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

6.477   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

6.478   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: TD980 Excessive System Usage Report
                           TD981 Month-to-Date OTR
                           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

Where used: TA114 Variance Futures Parameter

6.482   statusInd

Description   States the status of the mapping

Format   alphanumeric 1

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Valid Values	Decodes	Descriptions
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 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

6.485 sumAcctFeeCrtDayAmnt

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

Format   numeric 15, 2

Where used: CB050 Fee Overall Summary

6.486   sumAcctFeeCrtMthAmnt

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

Format   numeric 15, 2

Where used: CB050 Fee Overall Summary

6.487   sumAcctFeeCrtMthBal

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

Format   numeric 15, 2

Where used: CB060 Fee Statement

6.488   sumAcctFeePrvDayAmnt

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

Format   numeric 15, 2

Where used: CB050 Fee Overall Summary

6.489   sumAcctFeePrvMthAmnt

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

Format   numeric 15, 2

Where used: CB050 Fee Overall Summary

6.490   sumAcctFeeYtdAmnt

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

Format   numeric 15, 2

Where used: CB050 Fee Overall Summary

6.491   sumAcctOrdrQty

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

Format   numeric 13

Where used: CB060 Fee Statement

6.492   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

6.493   sumAcctTrnFeeAmnt

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

Format   numeric 15, 2

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Where used: CB042 Fee Per Executed Order

6.494 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

6.495 sumAllTrades

Description Accumulated number of trades included TES trades.

Format numeric 11

Where used: TE910 T7 Daily Trade Activity

6.496 sumAllVolume

Description Accumulated traded Volume included TES trades

Format numeric 11

Where used: TE910 T7 Daily Trade Activity

6.497 sumClasDayTesVol

Description This field contains the accumulated TES Volume on the class code level.

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Format	numeric 11

Where used:	TE930 T7 Daily Trade Statistics

6.498   sumClasDayTotVol

Description	This field contains the accumulated Total Volume on the class code level.

Format	numeric 11

Where used:	TE930 T7 Daily Trade Statistics

6.499   sumClasMtdTesVol

Description	This field contains the accumulated Monthly TES Volume on the class code level.

Format	numeric 11

Where used:	TE930 T7 Daily Trade Statistics

6.500   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

6.501   sumClasOpnIntQty

Description	This field contains the Interest Total Display.

Format   numeric 11

Where used: TE930 T7 Daily Trade Statistics

6.502   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

6.503   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

6.504   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

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6.505 sumCurrFeeCrtDayAmnt

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

Format   numeric 15, 2

Where used: CB050 Fee Overall Summary

6.506 sumCurrFeeCrtMthAmnt

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

Format   numeric 15, 2

Where used: CB050 Fee Overall Summary

6.507 sumCurrFeeCrtMthBal

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

Format   numeric 15, 2

Where used: CB060 Fee Statement

6.508 sumCurrFeePrvDayAmnt

Description   This field contains the fee sum of the previous day per currency.

Format   numeric 15, 2

Where used: CB050 Fee Overall Summary

6.509   sumCurrFeePrvMthAmnt

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

Format   numeric 15, 2

Where used: CB050 Fee Overall Summary

6.510   sumCurrFeeYtdAmnt

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

Format   numeric 15, 2

Where used: CB050 Fee Overall Summary

6.511   sumCurrOrdrQty

Description   This field contains the total order quantity and per trading currency.

Format   numeric 13

Where used: CB060 Fee Statement

6.512   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

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6.513   sumCurrTrnFee

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

Format   numeric 15, 2

Where used: CB042 Fee Per Executed Order

6.514   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 Perfor-
                           mance

6.515   sumFeeAdjAmnt

Description   This field contains the sum of fee adjustment amounts.

Format   numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.516   sumFeeAmnt

Description   This field contains the sum of fees.

Format   numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

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6.517 sumFeeConnAmnt

Description   This field contains the sum of connection amounts.

Format   numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.518 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 Perfor-
                            mance

6.519 sumHseFeeCrtMthBal

Description   This field contains the Total.

Format   numeric 15, 2

Where used: CB060 Fee Statement

6.520 sumHseOrdrQty

Description   This field contains the order quantity.

Format   numeric 13

Where used: CB060 Fee Statement

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6.521   sumHseOrdrVol

Description   This field contains the order volume.

Format   numeric 13, 2

Where used: CB060 Fee Statement

6.522   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

6.523   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

6.524   sumInstIsinFeeCrtMthBal

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

Format   numeric 15, 2

Where used: CB060 Fee Statement

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6.525   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

6.526   sumInstMembFeeCrtMthAmnt

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

Format   numeric 15, 2

Where used: CB050 Fee Overall Summary

6.527   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

6.528   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

6.529   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

6.530   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

6.531   sumInstOrdrQty

Description   This field contains the total order quantity and per Instrument.

Format   numeric 13

Where used: CB060 Fee Statement

6.532   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

6.533   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

6.534   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

6.535   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

6.536   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

6.537   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

6.538   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

6.539   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

6.540   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

6.541   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

6.542   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

6.543   sumMembFeeCrtMthBal

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

Format   numeric 15, 2

Where used: CB060 Fee Statement

6.544   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

6.545   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

6.546   sumMembFeeYtdAmnt

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

Format   numeric 15, 2

Where used: CB050 Fee Overall Summary

6.547   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

6.548   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

6.549   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

6.550   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

6.551   sumMembTotBuyOrdr

Description   This field contains the total of the order quantity bought per Member .

Format   numeric 9

Where used: TC810 T7 Daily Trade Confirmation

6.552   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

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6.553 sumMembTotSellOrdr

Description	This field contains the total of the order quantity sold per Member.
Format	numeric 9
Where used:	TC810 T7 Daily Trade Confirmation

6.554 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

6.555 sumMembTxnCnt

Description	This field contains the sum of the transactions.
Format	numeric 9
Where used:	CB068 Transaction Overview

6.556 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

6.557   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

6.558   sumMnthToDate

Description   This field displays the sum of all market groups for the month-to-date.

Format   numeric 11, 2

Where used: TL001 System Transaction Overview

6.559   sumNonDisclTrades

Description   Accumulated number of Non Disclosed trades.

Format   numeric 11

Where used: TE910 T7 Daily Trade Activity

6.560   sumNonDisclVolume

Description   Accumulated traded Volume of Non Disclosed trades

Format   numeric 11

Where used: TE910 T7 Daily Trade Activity

6.561   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

6.562   sumOtrExecOrdrQty

Description   This field contains the sum of executed orders.

Format   numeric 15

Where used: TL100 Order to Trade Ratio

6.563   sumOtrExecOrdrVol

Description   This field contains the sum of executed orders.

Format   numeric 15

Where used: TR101 MiFID II OTR Report

6.564   sumOtrOrdrNo

Description   This field provides the total number of all order and quote insertions, modifications and deletions of all traders of a member, which are active in one respective ISIN.

Format   numeric 10

Where used: TR101 MiFID II OTR Report

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6.565   sumOtrOrdrQty

Description	This field contains the sum of entered, modified and deleted quantity.
Format	numeric 15
Where used:	TL100 Order to Trade Ratio

6.566   sumOtrOrdrVol

Description	This field contains the sum of entered, modified and deleted quantity.
Format	numeric 15
Where used:	TR101 MiFID II OTR Report

6.567   sumPartIdExecOrdrQty

Description	This field contains the sum of executed orders per trader.
Format	numeric 15
Where used:	TL100 Order to Trade Ratio

6.568   sumPartIdOtrOrdrQty

Description	This field contains the sum of entered, modified, and deleted quantity per trader.
Format	numeric 15
Where used:	TL100 Order to Trade Ratio

6.569   sumPartTotBuyOrdr

Description | This field contains the total of the order quantity bought per participant .

Format | numeric 9

Where used: | TC810 T7 Daily Trade Confirmation

6.570   sumPartTotSellOrdr

Description | This field contains the total of the order quantity sold per participant.

Format | numeric 9

Where used: | TC810 T7 Daily Trade Confirmation

6.571   sumProdDayTesVol

Description | This field contains the accumulated TES Volume on the product level.

Format | numeric 11

Where used: | TE930 T7 Daily Trade Statistics

6.572   sumProdDayTotVol

Description | This field contains the accumulated Total Volume on the product level.

Format | numeric 11

Where used: | TE930 T7 Daily Trade Statistics

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6.573   sumProdMtdTesVol

Description	This field contains the accumulated Monthly TES Volume on the product level.
Format	numeric 11
Where used:	TE930 T7 Daily Trade Statistics

6.574   sumProdMtdTotVol

Description	This field contains the accumulated Monthly Total Volume on the product level.
Format	numeric 11
Where used:	TE930 T7 Daily Trade Statistics

6.575   sumProdOpnIntQty

Description	This field contains the Grand Interest Display.
Format	numeric 11
Where used:	TE930 T7 Daily Trade Statistics

6.576   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

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6.577   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

6.578   sumProdTESTotBuy

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

Format   numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.579   sumProdTESTotSell

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

Format   numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.580   sumProdTESVolBuy

Description   This field contains the accumulated qty of buy volume for TES trades.

Format   numeric 9

Where used: TE810 T7 Daily Trade Confirmation

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6.581   sumProdTESVolSell

Description	This field contains the accumulated qty of sell volume for TES trades.
Format	numeric 9
Where used:	TE810 T7 Daily Trade Confirmation

6.582   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

6.583   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

6.584   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

6.585   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

6.586   sumProdTotCntrBuy

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

Format   numeric 9

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

6.587   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

6.588   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

6.589   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

6.590   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

6.591   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

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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 |

6.592   sumRebFeeAmnt

| Description | This field contains the sum of rebate amounts. |

| Format | numeric signed 15, 2 |

| Where used: | CB080 Monthly Fee and Rebate Statement |

6.593   sumReqTim

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

| Format | TimeFormat |

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

6.594   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 |

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6.595   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

6.596   sumShtQuoPct

Description   This field contains the sum of short quote percentage, which is the percentage of the violations caused by quotes that were not active throughout the minimum time span.

Format   numeric 6, 2

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

6.597   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

6.598   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

6.599   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

6.600   sumSmcDayFulfInd

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

6.601   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

6.602   sumSmcTime

Description   This field indicates the total time that the product was in SMC during that
month (mtd).

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Format   TimeFormat

Where used: TD954 Stressed Market Conditions

6.603   sumSpreadCovTim

Description   This field indicates the Sum of covered time (active good quote times on all
                                relevant series), where the tighter spread requirement is fulfilled.

Format   TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

6.604   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

6.605   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

6.606   sumSynch50To100

Description   This field displays the sum of the field synch50To100 over all instrument
                                groups.

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Format	numeric 10, 2

Where used:	TL001 System Transaction Overview

6.607   sumSynTrades

Description	Accumulated number of on-exchange trades matched synthetically

Format	numeric 11

Where used:	TE910 T7 Daily Trade Activity

6.608   sumSynVolume

Description	Accumulated traded Volume of on-exchange trades matched synthetically

Format	numeric 11

Where used:	TE910 T7 Daily Trade Activity

6.609   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

6.610   sumTESClgSell

Description	This field contains the accumulated clearing qty of sell volume for TES trades.

Format	numeric 9

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Where used: TE810 T7 Daily Trade Confirmation

6.611   sumTESTotBuy

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

Format   numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.612   sumTESTotSell

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

Format   numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.613   sumTesTrades

Description   Accumulated number of TES trades included Non Disclosed trades.

Format   numeric 11

Where used: TE910 T7 Daily Trade Activity

6.614   sumTESVolBuy

Description   This field contains the accumulated qty of buy volume for TES trades.

Format   numeric 9

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Where used:	TE810 T7 Daily Trade Confirmation

6.615   sumTESVolSell

Description	This field contains the accumulated qty of sell volume for TES trades.
Format	numeric 9
Where used:	TE810 T7 Daily Trade Confirmation

6.616   sumTesVolume

Description	Accumulated traded Volume included Non Disclosed trades
Format	numeric 11
Where used:	TE910 T7 Daily Trade Activity

6.617   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

6.618   sumTotClgBuy

Description	This field contains the accumulated Clearing qty of Buy deal item for on-exchange trades.
Format	numeric 9

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Where used:	TE810 T7 Daily Trade Confirmation

6.619   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

6.620   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

6.621   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

6.622   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

6.623   sumUserTxnCnt

Description   This field contains the sum of transaction counts per user.

Format   numeric 9

Where used: CB068 Transaction Overview

6.624   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 Perfor-
                        mance

6.625   sumValQuoReqTot

Description   This field contains the sum of the total number of 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 |

6.626 sumValQuoReqViol

Description	This field contains the sum of the number of valid quote request violations on the basis of the valid quote requests after cut limit adjustment.
Format	numeric 10
Where used:	TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
	TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.627 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

6.628 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

6.629   swapCust1

Description	This field contains the ID of the first customer involved in the trade for exchange for physical, financial or swap.
Format	alphanumeric 20
Where used:	TE545 Daily TES Maintenance

6.630   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

6.631   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

6.632   synch100To

Description   This field displays the fees for transactions exceeding the limit more than
                            100%. See field synch0To50.

Format   numeric 10, 2

Where used: TL001 System Transaction Overview

6.633   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

6.634   tesActivity

Description   This field indicates the reported T7 Entry Service activity.

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
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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6.635   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

6.636   tesEligibility

Description   This flag describe if an instrument is TES eligible.

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
0	0	FALSE
1	1	TRUE

Where used: RD110 User Profile Maintenance
                     RD115 User Profile Status

6.637   tesId

Description   This field indicates the unique T7 Entry Service ID assigned by the exchange.

Format   alphanumeric 20

Where used: TE545 Daily TES Maintenance

6.638   tesInitiatorBU

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

Format   alphanumeric 8

Where used: TE545 Daily TES Maintenance

6.639   tesInitiatorUser

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

Format   alphanumeric 6

Where used: TE545 Daily TES Maintenance

6.640   tesType

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

Format   alphanumeric 3

Valid Values	Decodes	Descriptions
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

6.641   text

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

Format   alphanumeric 12

Where used: TC540 Daily Order Maintenance
                                TC550 Open Order Detail
                                TC810 T7 Daily Trade Confirmation
                                TC812 T7 Daily Prevented Self-Matches
                                TE810 T7 Daily Trade Confirmation
                                TE812 Daily Prevented Self-Matches

6.642   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 Selective RFQ Service Maintenance
                                TE810 T7 Daily Trade Confirmation
                                TE812 Daily Prevented Self-Matches
                                TE910 T7 Daily Trade Activity
                                TT132 Market Maker Protection

6.643   timeValidity

Description   This field contains the time validity.

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
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

6.644   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

6.645   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

6.646   totalUserExecOrdrVol

Description   This field contains the sum of executed orders per trader.

Format   numeric 12

Where used: TR101 MiFID II OTR Report

6.647   totalUserOrdrNo

Description   This field provides the total number of all order and quote insertions, modifi-
                      cations 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

6.648   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

6.649   totBURules

Description   This field contains the number of trade enrichment rules per business unit.

Format   numeric 5

Where used: RD135 Trade Enrichment Rule Status

6.650   totBusinessUnitIdRiskEvt

Description   This field indicates the total business units.

Format   numeric 5

Where used: TT133 Trading Risk Events

6.651   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

6.652   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

6.653   totBUUpdCodDel

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

Format   numeric 5

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

6.654   totParticipantIdRiskEvt

| Description | This field indicates the total participants. |

| Format | numeric 5 |

| Where used: | TT133 Trading Risk Events |

6.655   totParticipantUpdCodAdd

| Description | This field contains the number of added records per perticipant. |

| 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   totParticipantUpdCodChg

| Description | This field contains the number of changed records per perticipant. |

| 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

6.657   totParticipantUpdCodDel

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

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

6.658   totQty

Description	This field contains the total quantity.

Format	numeric 9

Where used:	CB068 Transaction Overview

6.659   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

6.660   totTrdDays

Description	This field contains the total trading days in the current month.

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Format	numeric 2

Where used:	TD981 Month-to-Date OTR
	TD983 Regulatory Market Making MTD
	TR100 Order to Trade Ratio Report

6.661 totUserIdRiskEvt

Description	This field indicates the total users.

Format	numeric 5

Where used:	TT133 Trading Risk Events

6.662 totUserProd

Description	This field contains the number assigned products.

Format	numeric 5

Where used:	RD125 User Transaction Size Limit Status

6.663 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

6.664 totUserUpdCodChg

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

Format	numeric 5

Where used:	RD110 User Profile Maintenance
	RD120 User Transaction Size Limit Maintenance

6.665   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

6.666   tradedVol

Description	Total traded volume per product per member.

Format	numeric 13

Where used:	TR100 Order to Trade Ratio Report

6.667   tradeEnrichmentRuleId

Description	This field gives the index of the trade enrichment rule linked to a business unit. A business unit can define up to 10000 trade enrichment rules in order to complete the clearing information of a trade.

Format	numeric 5

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

6.668   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

6.669   tradesCnt

Description   Total number of trades per product per member.

Format   numeric 13

Where used: TR100 Order to Trade Ratio Report

6.670   tradeType

Description   This field indicates the trade type.

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
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

6.671   tradingCapacity

Description	This field indicates the trading capacity.

Format	alphanumeric 1

Valid Values	Decodes	Descriptions
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

6.672   tradingParticipant

Description   This field contains the trading participants.

Format   alphanumeric 5

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

6.673   tradingRestriction

Description   This field contains the trading restriction.

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
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

6.674   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

6.675   tradPartLngName

Description	This field contains the trading participants legal name.
Format	alphanumeric 40
Where used:	RD155 Pre-trade Limits Status - Clearing Participant

6.676   tradVolume

Description	This field contains order book traded volume of the trading day per product.
Format	numeric 12
Where used:	TD980 Excessive System Usage Report TD981 Month-to-Date OTR TR102 Excessive System Usage Report

6.677   trailStopAbsPrice

Description	This field contains the absolute price for trailing stop order.
Format	numeric signed 9, 5

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Where used: TC540 Daily Order Maintenance
                              TC550 Open Order Detail

6.678   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

6.679   tranFee

Description   This field indicates the transaction fee amount.

Format   numeric signed 15, 2

Where used: CB042 Fee Per Executed Order

6.680   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

6.681   transDate

Description   This field contains the report date

Format   alphanumeric 10

Where used: TR900 Daily Order and Quote Transactions

6.682   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

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

6.683   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

6.684   tranTypCod

Description   This field contains the transaction type code.

Format   alphanumeric 1

Where used: TL001 System Transaction Overview

6.685   trDay

Description	This field contains Trading Day (one row per day) of the current month).
Format	DateFormat
Where used:	CB042 Fee Per Executed Order
	TD980 Excessive System Usage Report
	TD981 Month-to-Date OTR
	TR100 Order to Trade Ratio Report
	TR102 Excessive System Usage Report

6.686   trdCnt

Description	Total number of trades
Format	numeric 13
Where used:	CB069 Transaction Report

6.687   trdFeeAmnt

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

6.688   trdQty

Description	This field contains the traded quantity.
Format	numeric 9
Where used:	CB062 Designated Sponsor Refund

6.689   trdVol

Description   This field shows either n/a or a natural number indicating the traded volume.

Format   alphanumeric 13

Where used: CB069 Transaction Report

6.690   triggered

Description   This field contains the triggered flag.

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
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

6.691   trnTim

Description   This field contains the transaction time.

Format   TimeFormat

Where used: TT135 Risk Event Report

6.692   tvtic

Description	Individual transaction identification code for each transaction resulting from the full or partial execution of an order as specified in Regulation EU No. 600/2014/EU (MiFIR/ MiFID II) assigned by the trading venue to the transaction pursuant to Art.2, RTS 22.
Format	alphanumeric 52
Where used:	TC810 T7 Daily Trade Confirmation TE810 T7 Daily Trade Confirmation

6.693   txnCnt

Description	This field contains the transaction count.
Format	numeric 9
Where used:	CB068 Transaction Overview CB069 Transaction Report TD980 Excessive System Usage Report TR102 Excessive System Usage Report

6.694   txnLimit

Description	This field contains the Transaction Limit per product
Format	numeric 12
Where used:	TD980 Excessive System Usage Report TR102 Excessive System Usage Report

6.695   txnTypNam

Description	This field contains the transaction type name.
Format	alphanumeric 13

Where used: CB068 Transaction Overview

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

6.698   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

6.699   undrLstClsPrc

Description   This field contains the last closing price of the underlying.

Format   numeric 9, 5

Where used: TE930 T7 Daily Trade Statistics

6.700   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

6.701   updateTime

Description   Responder 1 (Max 50) time of last update.

Format   TimeFormat18

Where used: TE610 Selective RFQ Service Best Execution Summary

6.702   updCod

Description   This field contains the code for the type of change performed.

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
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

6.703 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

6.704 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

6.705 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

6.706   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 Selective RFQ Service Maintenance
                       TE610 Selective RFQ Service Best Execution Summary
                       TE810 T7 Daily Trade Confirmation
                       TE812 Daily Prevented Self-Matches
                       TL100 Order to Trade Ratio
                       TR101 MiFID II OTR Report
                       TT133 Trading Risk Events

6.707   userId1

Description   This field contains the user ID.

Format   alphanumeric 11

Where used: CB069 Transaction Report

6.708   userNumericId

Description   This field indicates numeric identifier of the user.

Format   numeric 6

Where used: RD110 User Profile Maintenance
                        RD115 User Profile Status
                        RD120 User Transaction Size Limit Maintenance
                        RD125 User Transaction Size Limit Status

6.709   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

6.710   usrGroup

Description   This field contains the name of the trader group the user belongs to inside the
                        business unit. Every group can define their own name. Every user can only
                        belong to one group.

Format   alphanumeric 3

Where used: RD115 User Profile Status

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6.711 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

6.712 valGoodQuoReqResp

Description	This field contains the number of valid good quote request responses after the 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

6.713 validFrom

Description	States the valid from date for a given value of the identifier.
Format	DateFormat
Where used:	TR161 Identifier Mapping Status TR163 Algo HFT Status

6.714   validityFlg

Description	This field indicates the business status of a trade enrichment rule
Format	alphanumeric 1
Where used:	RD135 Trade Enrichment Rule Status

6.715   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 Selective RFQ Service Maintenance

6.716   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

6.717   valQuoReqTot

Description	This field contains the total number of valid quote requests after cut limit adjustment.
Format	numeric 10

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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

6.718 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:	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

6.719 vegaUnit

Description	This field indicates the Vega Unit multiplier.
Format	numeric 9
Where used:	TA114 Variance Futures Parameter

6.720   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

6.721   violation

Description   This field shows violation status. Valid values are: "Yes" or "No"

Format   alphanumeric 1

Valid Values	Decodes	Descriptions
1	Y	Yes
0	N	No

Where used: TD980 Excessive System Usage Report
                          TR100 Order to Trade Ratio Report
                          TR101 MiFID II OTR Report
                          TR102 Excessive System Usage Report

6.722   violationCnt

Description   This field shows the number of violations.

Format   numeric 2

Where used: TD980 Excessive System Usage Report
                          TR102 Excessive System Usage Report

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6.723 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

Valid Values	Decodes	Descriptions
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

6.724 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

6.725   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
Where used:	TC540 Daily Order Maintenance TC550 Open Order Detail TC810 T7 Daily Trade Confirmation

6.726   volFactor

Description	This field contains Volume Factor which is used to calcued Volume Component
Format	numeric 4
Where used:	TD980 Excessive System Usage Report TD981 Month-to-Date OTR TR102 Excessive System Usage Report

6.727   volLim

Description	This field contains the Volume Limit of this trading day
Format	numeric 12
Where used:	TD981 Month-to-Date OTR

6.728   volumeFactor

Description	This field displays the OTR parameter set per OTR instrument group.
Format	numeric 12

Where used:	TL100 Order to Trade Ratio

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

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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®	Exchange Electronic Trading. Deutsche Börse's electronic trading system for cash markets.
XML	Extensible Markup Language
XSD	XML Schema Definition

Table 7.1 - Glossary