

# T7 Release 5.0

XML Report Reference Manual

Production 2.3.0

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## 1 Introduction

With the introduction of T7 Release 5.0, CCP-eligible cash products traded in continuous trading are migrated to the T7 platform. This manual contains detailed description of the XML reports for Xetra T7 Release 5.0.

Additional information related to generic text reports is included.

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

During transitioning phase, when Xetra Frankfurt ETC instruments will already be traded on T7 whereas all other CCP-eligible equities are still traded on the existing Xetra system, few reports (details will be communicated later via exchange circular) are combined and generated in T7 report layout.

Reports generated for cash products traded on T7 platform and combined reports will use the new T7 report naming convention.

This naming convention consists of appending report name with a string constant "T7" before the report file name extension (i.e. <Environment No> <ReportName> T7.XML.ZIP).

Example :

Non-exchange specific report - 51RPTTT133XXXXX20170327T7.TXT.ZIP

Exchange specific report - 51RPTTC540XXXXX20170327XETRT7.XML.ZIP

## 2 XML Reports Concepts used by Xetra

In this chapter the main concepts of the XML Reports offered by Xetra 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.

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

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

Naming conventions for structures are:

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

#### 2.1.2 Structure Members

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

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

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

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

#### 2.1.3 Data Types

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

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

---

## 2.1.4 Rules for creating the XML Structure

### 2.1.4.1 Main Report Structure

The report XML structure is enclosed in the tag

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

### 2.1.4.2 Substructures

Substructures are written to

```
<structureName>
  ...
</structureName>
```

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

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

### 2.1.4.3 Field Values

Field values are written as

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

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

```
<fieldName/>
```

Optional fields are omitted if no value is given.

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

Examples:

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

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

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

Example:

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

---

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

Example:

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

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

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.

Xetra strongly advises against any form of automatic text report processing, 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)
-



## 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. clearing members, trading members) to which the report is available.

#### XML Report Structure

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

#### M/O

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

#### Text Report Heading

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

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

#### Text Report Structure

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

---

## 3.2 Structure cardinality

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

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

or

structure, repeated *cardinality* times:

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

Table 3.1 - Structure Cardinality Descriptors

## 3.3 Usage Code

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

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

Table 3.2 - Field Usage Codes

## 4 XML Report Descriptions

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

CONFIG\_IDENTIFIER XRepT7 50.02.03  
 CONFIG\_DATE 2017-07-10 20:14

### 4.1 CB Transactions and Fees

#### 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.

**Frequency** Daily.

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

| <u>XML Report Structure</u>                       | <u>M/O</u> | <u>Text Report Heading</u> |
|---|------------|----------------------------|
| <u>cb042</u>                                      |            |                            |
| <u>rptHdr</u>                                     |            |                            |
| exchNam   | m          |                            |
| envText   | m          |                            |
| rptCod  | m          |                            |
| rptNam  | m          |                            |
| rptFlexKey  | o          |                            |
| membId  | o          |                            |
| membLglNam  | o          |                            |
| rptPrntEffDat                                     | m          |                            |
| rptPrntEffTim                                     | o          |                            |
| rptPrntRunDat                                     | m          |                            |
| <u>cb042Grp</u> , repeated 0 ... variable times:  |            |                            |
| <u>cb042KeyGrp</u>                                |            |                            |
| membExchIdCod                                     | m          | Exchange Member            |
| <u>cb042Grp1</u> , repeated 1 ... variable times: |            |                            |
| <u>cb042KeyGrp1</u>                               |            |                            |

|   |   |   |
|---|---|---|
| exchCurrTypCod                                    | m | Trading Currency                            |
| exchRat   | m | Exchange Rate                               |
| currTypCod  | m | Billing Currency                            |
| <u>cb042Grp2</u> , repeated 1 ... variable times: |   |   |
| <u>cb042KeyGrp2</u>                               |   |   |
| acctTypGrp  | m | Ac  |
| <u>cb042Grp3</u> , repeated 1 ... variable times: |   |   |
| <u>cb042KeyGrp3</u>                               |   |   |
| product   | m | Prod  |
| instrumentMnemonic                                | o | Instrument                                  |
| isinCod   | m |   |
| <u>cb042Rec</u> , repeated 1 ... variable times:  |   |   |
| ordrNo  | m | Order No                                    |
| versionNo   | m | VNo   |
| feeTypCod   | m | FeeTyp                                      |
| feeTypNam   | m | FeeTypNam                                   |
| user  | m | Trader                                      |
| trDay   | m | Trad Day                                    |
| tranFee   | m | DlyFeePerOrdr                               |
| orderVol  | m | OrderVol                                    |
| addMembId   | m | (XML only)                                  |
| sumInstTranFee                                    | m | Total Per Instrument:                       |
| sumInstOrdrVol                                    | m |   |
| sumAcctTrnFeeAmnt                                 | m | Total Per Account Type:                     |
| sumAcctOrdrVol                                    | m |   |
| sumCurrTrnFee                                     | m | Total Per Trading Currency (XXX) in EUR:    |
| sumCurrOrdrVol                                    | m |   |
| sumMembTranFee                                    | m | Total Fees Per Exchange Member:             |
| sumMembOrdrVol                                    | m | Total Volume Per Exchange Member:           |
| sumMembOrdrQty                                    | m | Total Number Of Orders Per Exchange Member: |

**Text Report Structure**

Exchange Member

-----  
XXXXX - MEMBER LONG NAME

Trading Currency Exchange Rate Billing Currency

-----  
XXX 9999999.9999999999 XXX

| Ac  | Prod         | Instrument | Order No             | VNo | FeeTyp | FeeTypNam          | Trader | Trad Day | DlyFeePerOrdr | OrderVol      |
|---|--------------|------------|----------------------|-----|--------|--------------------|--------|----------|---------------|---------------|
| XX  | XXXXXXXXXXXX | XXXXXXXXXX | XXXXXXXXXXXXXXXXXXXX | 999 | XXX    | XXXXXXXXXXXXXXXXXX | XXXXXX | 31-12-09 | +999999999.99 | 9999999999.99 |
| Total Per Instrument:                       |              |            |                      |     |        |                    |        |          | 9999999999.99 | 9999999999.99 |
| Total Per Account Type:                     |              |            |                      |     |        |                    |        |          | 9999999999.99 | 9999999999.99 |
| Total Per Trading Currency (XXX) in EUR:    |              |            |                      |     |        |                    |        |          | 9999999999.99 | 9999999999.99 |
| Total Fees Per Exchange Member:             |              |            |                      |     |        |                    |        |          | 9999999999.99 |               |
| Total Volume Per Exchange Member:           |              |            |                      |     |        |                    |        |          |               | 9999999999.99 |
| Total Number Of Orders Per Exchange Member: |              |            |                      |     |        |                    |        |          |               | 999999999999  |

#### 4.1.2 CB050 Fee Overall Summary

|              |  |
|--------------|--|
| Description  | This report shows the current and previous day's fees in the billing currency sorted by trading currency. In addition, it shows the fees produced currently, in the previous month and all together during the year. |
| 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

|               |   |                 |
|---------------|---|-----------------|
| membExchIdCod | m | Exchange Member |
|---------------|---|-----------------|

cb050Grp1, repeated 1 ... variable times:

##### cb050KeyGrp1

|                |   |                  |
|----------------|---|------------------|
| exchCurrTypCod | m | Trading Currency |
| currTypCod     | m | Billing Currency |

cb050Grp2, repeated 1 ... variable times:

##### cb050KeyGrp2

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

cb050Grp3, repeated 1 ... variable times:

##### cb050KeyGrp3

|                    |   |            |
|--------------------|---|------------|
| 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**

| Exchange Member                              |              | Trading Currency |        | Billing Currency |                |               |              |              |             |
|--|--------------|------------------|--------|------------------|----------------|---------------|--------------|--------------|-------------|
| -----  |              | -----            |        | -----            |                |               |              |              |             |
| XXXXX - MEMBER LONG NAME                     |              | XXX              |        | XXX              |                |               |              |              |             |
| Ac   | Prod         | Instrument       | FeeTyp | FeeTypNam        | FeePrevDayAmnt | FeeCrtDayAmnt | FeeCrtMthBal | FeePrvMthBal | FeeYtdBal   |
| XX   | XXXXXXXXXXXX | XXXXXXXXXX       | XXX    | XXXXXXXXXXXXXX   | 99999999.99    | 99999999.99   | 99999999.99  | 99999999.99  | 99999999.99 |
| Total Trans Fees Per Instrument:             |              |                  |        |                  | 99999999.99    | 99999999.99   | 99999999.99  | 99999999.99  | 99999999.99 |
| Total Fees Per Account:                      |              |                  |        |                  | 99999999.99    | 99999999.99   | 99999999.99  | 99999999.99  | 99999999.99 |
| Total Fees Per Trading Currency(XXX) in EUR: |              |                  |        |                  | 99999999.99    | 99999999.99   | 99999999.99  | 99999999.99  | 99999999.99 |
| Total Fees Per Exchange Member:              |              |                  |        |                  | 99999999.99    | 99999999.99   | 99999999.99  | 99999999.99  | 99999999.99 |

### 4.1.3 CB060 Fee Statement

|              |  |
|--------------|--|
| Description  | 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.<br><br>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. |
| 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

|               |   |                 |
|---------------|---|-----------------|
| membExchIdCod | m | Exchange Member |
|---------------|---|-----------------|

cb060Grp1, repeated 1 ... variable times:

##### cb060KeyGrp1

|                |   |                  |
|----------------|---|------------------|
| exchCurrTypCod | m | Trading Currency |
| currTypCod     | m | Billing Currency |

cb060Grp2, repeated 1 ... variable times:

##### cb060KeyGrp2

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

cb060Grp3, repeated 1 ... variable times:

##### cb060KeyGrp3

|                    |   |            |
|--------------------|---|------------|
| 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**

| Exchange Member                             |              |              | Trading Currency |              | Billing Currency |               |              |
|---|--------------|--------------|------------------|--------------|------------------|---------------|--------------|
| -----                                       |              |              | -----            |              | -----            |               |              |
| XXXXX - MEMBER LONG NAME                    |              |              | XXX              | XXX          |                  |               |              |
| Ac  | Prod         | Instrument   | FeeTyp           | FeeTypNam    | FeeCrtMthBal     | OrderVol      | OrderQuant   |
| -----                                       |              |              | -----            |              | -----            |               |              |
| XX  | XXXXXXXXXXXX | XXXXXXXXXXXX | XXX              | XXXXXXXXXXXX | 999999999999.99  | 9999999999.99 | 999999999999 |
| Total Per Instrument:                       |              |              |                  |              | 999999999999.99  | 9999999999.99 | 999999999999 |
| Total Per Account:                          |              |              |                  |              | 999999999999.99  | 9999999999.99 | 999999999999 |
| Total Per Trading Currency (XXX) in EUR:    |              |              |                  |              | 999999999999.99  | 9999999999.99 | 999999999999 |
| Total Per Exchange Member:                  |              |              |                  |              | 999999999999.99  |               |              |
| Total Volume Per Exchange Member:           |              |              |                  |              |                  | 9999999999.99 |              |
| Total Number of Orders Per Exchange Member: |              |              |                  |              |                  |               | 999999999999 |
| Total All Exchange Members:                 |              |              |                  |              | 999999999999.99  | 9999999999.99 | 999999999999 |

#### 4.1.4 CB062 Designated Sponsor Refund

|              |  |
|--------------|--|
| Description  | This report lists the monthly Designated Sponsor refund per order. The totals are sorted by instrument,market group and participant. |
| 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

|               |   |                 |
|---------------|---|-----------------|
| membExchIdCod | m | Exchange Member |
|---------------|---|-----------------|

##### cb062Grp1, repeated 1 ... variable times:

##### cb062KeyGrp1

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

##### cb062Grp2, repeated 1 ... variable times:

##### cb062KeyGrp2

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

##### cb062Grp3, repeated 1 ... variable times:

##### cb062KeyGrp3

|                    |   |            |
|--------------------|---|------------|
| product            | m | Prod       |
| instrumentMnemonic | o | Instrument |
| isinCod            | m |            |

##### cb062Rec, repeated 1 ... variable times:

|            |   |        |
|------------|---|--------|
| ordrNo     | m | OrdNo  |
| versionNo  | m | VerNo  |
| quoInd     | m | Quote  |
| user       | m | Trader |
| kindOfDepo | m | DepTyp |

|   |   |  |
|---|---|--|
| ordrMktVal  | m | OMV  |
| trdQty  | m | Trades   |
| trdFeeAmnt  | m | 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 |  |
| <u>sumMembExchFeeGrp</u> , repeated 1 ... variable times: |   |  |
| <u>sumMembExchFeeRec</u>                                  |   |  |
| currTypCod  | o | (XML only)                                     |
| sumMembExcRefAmnt   | o | Total Per Exchange Member in EUR:              |
| sumMembExcAddCrt  | o |  |

**Text Report Structure**

| Exchange Member                                | Currency     |              |              |              |               |              |               |               |               |  |
|--|--------------|--------------|--------------|--------------|---------------|--------------|---------------|---------------|---------------|--|
| -----  | -----        |              |              |              |               |              |               |               |               |  |
| XXXXX - MEMBER LONG NAME                       | XXX          |              |              |              |               |              |               |               |               |  |
| MktGrp   | Prod         | Instrument   |              |              |               |              |               |               |               |  |
| -----  | -----        | -----        |              |              |               |              |               |               |               |  |
| XXXXXXXXXXXXXXXXXXXX                           | XXXXXXXXXXXX | XXXXXXXXXXXX | XXXXXXXXXXXX | XXXXXXXXXXXX | XXXXXXXXXXXX  | XXXXXXXXXXXX | XXXXXXXXXXXX  | XXXXXXXXXXXX  | XXXXXXXXXXXX  |  |
| OrdNo  | VerNo        | Quote        | Trader       | DepTyp       | OMV           | Trades       | DlyFeePerOrd  | Refund        | add. Credit   |  |
| -----  | -----        | -----        | -----        | -----        | -----         | -----        | -----         | -----         | -----         |  |
| XXXXXXXXXXXXXXXXXXXX                           | 999          | X            | XXXXXX       | XXX          | +999999999.99 | 999999999    | +999999999.99 | +999999999.99 | +999999999.99 |  |
| Total Quote Refund/add. Credit Per Instrument: |              |              |              |              |               |              |               | +999999999.99 | +999999999.99 |  |
| Total Order Refund/add. Credit Per Instrument: |              |              |              |              |               |              | +999999999.99 | +999999999.99 | +999999999.99 |  |
| Total DS Refund/add. Credit Per Instrument:    |              |              |              |              |               |              |               | +999999999.99 | +999999999.99 |  |
| Total DS Refund/add. Credit Per Market Group:  |              |              |              |              |               |              |               | +999999999.99 | +999999999.99 |  |
| Total Per Exchange Member in EUR:              |              |              |              |              |               |              |               | +999999999.99 | +999999999.99 |  |

#### 4.1.5 CB068 Transaction Overview

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

|               |   |                 |
|---------------|---|-----------------|
| membExchIdCod | m | Exchange Member |
|---------------|---|-----------------|

##### cb068Grp1Inst, repeated 0 ... variable times:

|       |   |
|-------|---|
| dscr1 | m |
|-------|---|

##### cb068InstRec, repeated 0 ... variable times:

|                    |   |            |
|--------------------|---|------------|
| instrumentMnemonic | o | Instrument |
| mktGrpNam          | m | MktGrp     |
| acctTypGrp         | m | Ac         |
| ordrQty1           | m | Ord        |
| quotQty            | m | Quo        |
| totQty             | m | Tot        |
| sumMembOrdQty1     | m | Total:     |
| sumMembQuotQty     | m |            |
| sumMembTotQty      | m |            |

##### cb068Grp1Session, repeated 0 ... variable times:

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





#### 4.1.6 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. |
| 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

|               |   |                 |
|---------------|---|-----------------|
| membExchIdCod | m | Exchange Member |
|---------------|---|-----------------|

cb080Grp1, repeated 0 ... variable times:

##### cb080KeyGrp1

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

cb080Rec, repeated 1 ... variable times:

|                |   |                      |
|----------------|---|----------------------|
| feeTypCod      | o | FeeTyp               |
| feeTypNam      | o | FeeTypNam            |
| etiCmlVol      | o | Cumulated Vol        |
| etiUnRebFee    | o | Unrebated Fee        |
| rebPrc         | o | Reb in %             |
| etiFeeReb      | o | ETI Rebate           |
| etiFeeAftReb   | o | Fee after Reb        |
| feeAdj         | o | Adjustment Type      |
| feeAmnt        | o | Amount               |
| sumFeeAmnt     | m | Total Fees:          |
| sumRebFeeAmnt  | m | Total Rebate/Refund: |
| sumFeeConnAmnt | m | Total Connections:   |

|                             |               |
|-----------------------------|---------------|
| T7 Release 5.0              |               |
| XML Report Reference Manual | Version 2.3.0 |
| Production                  | 10.07.2017    |
| XML Report Descriptions     | Page 34       |

|                |   |                                     |
|----------------|---|-------------------------------------|
| sumFeeAdjAmnt  | m | Total Manual Fee Adjustments:       |
| sumMembFeeAmnt | m | Total Over All Per Exchange Member: |

**Text Report Structure**

Exchange Member

-----  
XXXXX - MEMBER LONG NAME

Billing Currency

-----  
XXX

Fees:

-----

| FeeTyp      | FeeTypNam        | Amount        |
|-------------|------------------|---------------|
| XXX         | XXXXXXXXXXXXXXXX | 9999999999.99 |
| Total Fees: |                  | 9999999999.99 |

Rebates/Refunds:

-----

ETI/NP Rebate Details:

| Cumulated Vol  | Unrebated Fee   | Reb in % | ETI Rebate     | Fee after Reb   |
|----------------|-----------------|----------|----------------|-----------------|
| 99999999999999 | 999999999999.99 | 999.9999 | -9999999999.99 | 999999999999.99 |

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

Connections:

-----

| FeeTyp             | FeeTypNam        | Amount          |
|--------------------|------------------|-----------------|
| XXX                | XXXXXXXXXXXXXXXX | -9999999999.99  |
| Total Connections: |                  | 999999999999.99 |

Manual Fee Adjustments:

-----



## 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 Market Supervision. |
| Frequency    | Daily.   |
| Availability | This report is available for trading members only.   |

#### XML Report Structure

#### M/O Text Report Heading

#### rd110

##### rptHdr

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

rd110Grp, repeated 0 ... variable times:

##### rd110KeyGrp

##### participantGrp

|             |   |                       |
|-------------|---|-----------------------|
| participant | m | Participant           |
| partLngName | m | Participant Long Name |

rd110Grp1, repeated 1 ... variable times:

##### rd110KeyGrp1

##### businessUnitGrp

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

rd110Grp2, repeated 1 ... variable times:

##### rd110KeyGrp2

|               |   |           |
|---------------|---|-----------|
| user          | o | Trader    |
| userNumericId | o | Trader Id |

rd110Grp3, repeated 1 ... variable times:

rd110KeyGrp3

recTypCod m (XML only)

rd110Rec1, repeated 0 ... variable times:

secuAdminCod m SecuAdmin

updCod m UpdCod

updDat m Upd date

updTim m Upd Time

prvUpdDat o PrvUpdDat

updtFldNam m FieldName

audtValBefore o Previous Value

audtValAfter o New Value

rd110Rec2, repeated 0 ... variable times:

secuAdminCod m SecuAdmin

updCod m UpdCod

updDat m Upd Date

updTim m Upd Time

prvUpdDat o PrvUpdDat

mktGrpNam m MktGrp

entRole m Role

totUserUpdCodAdd o Total User Add

totUserUpdCodChg o Total User Change

totUserUpdCodDel o Total User Delete

totBUUpdCodAdd o Total Business Unit Add

totBUUpdCodChg o Total Business Unit Change

totBUUpdCodDel o Total Business Unit Delete

totParticipantUpdCodAdd o Total Participant Add

totParticipantUpdCodChg o Total Participant Change

totParticipantUpdCodDel o Total Participant Delete



#### 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 trading members only.   |

#### 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 |

rd115Grp3, repeated 1 ... variable times:

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





### 4.2.3 RD130 Trade Enrichment Rule Maintenance

|              |  |
|--------------|--|
| Description  | This report provides an overview of all changes made to trade enrichment rules during the business day (deletions, additions, modifications).<br>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 trading members only.   |

#### XML Report Structure

#### M/O Text Report Heading

##### rd130

##### rptHdr

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

rd130Grp, repeated 0 ... variable times:

##### rd130KeyGrp

##### participantGrp

|             |   |                       |
|-------------|---|-----------------------|
| participant | m | Participant           |
| partLngName | m | Participant Long Name |

rd130Grp1, repeated 1 ... variable times:

##### rd130KeyGrp1

##### businessUnitGrp

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

rd130Grp2, repeated 1 ... variable times:

##### rd130KeyGrp2

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

rd130Rec, repeated 1 ... variable times:

|        |   |          |
|--------|---|----------|
| updCod | m | UpdCod   |
| updDat | m | Upd Date |
| updTim | m | Upd Time |



#### 4.2.4 RD135 Trade Enrichment Rule Status

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

#### 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 | Account      |
| accountName | o | Account Name |
| freeText1   | o | Text1        |



## 4.3 TC Order and Quote Maintenance

### 4.3.1 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. |
| Frequency    | Daily.   |
| Availability | This report is available for trading members only.   |

#### XML Report Structure

#### M/O Text Report Heading

#### tc230

##### rptHdr

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

tc230Grp, repeated 0 ... variable times:

##### tc230KeyGrp

##### participantGrp

|             |   |                       |
|-------------|---|-----------------------|
| participant | m | Participant           |
| partLngName | m | Participant Long Name |

tc230Grp1, repeated 1 ... variable times:

##### tc230KeyGrp1

##### businessUnitGrp

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

tc230Grp2, repeated 1 ... variable times:

##### tc230KeyGrp2

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

tc230Grp3, repeated 1 ... variable times:



### 4.3.2 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.<br><br>The report is split per business unit, session and trader and sorted per product,instrument type,instrument and time. |
| Frequency    | Daily.   |
| Availability | This report is available for trading members only.   |

#### XML Report Structure

#### M/O Text Report Heading

#### tc540

##### rptHdr

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

#### tc540Grp, repeated 0 ... variable times:

##### tc540KeyGrp

##### participantGrp

|             |   |                       |
|-------------|---|-----------------------|
| participant | m | Participant           |
| partLngName | m | Participant Long Name |

#### tc540Grp1, repeated 1 ... variable times:

##### tc540KeyGrp1

##### businessUnitGrp

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

#### tc540Grp2, repeated 1 ... variable times:

##### tc540KeyGrp2

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

#### tc540Grp3, repeated 1 ... variable times:

##### tc540KeyGrp3

##### instrumentGrp



|  |   |                      |
|--|---|----------------------|
| product  | m | Product              |
| instrumentType                                   | m | InstType             |
| instrumentId                                     | m | Instrument Id        |
| instrumentMnemonic                               | m | Instrument Mnemonic  |
| isinCod  | m | 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           |
| 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 | LimPrc               |
| stopPrice  | o | TrgPrc               |
| trailStopAbsPrice                                | o | TrailingStopAbsPrice |
| trailStopPricePct                                | o | TrailingStopPricePct |
| execQty  | o | ExecQty              |
| execPrc  | o | ExecPrc              |
| matchStep  | o | StepID               |
| dealItem   | o | Item                 |
| ordrPrtFilCod                                    | o | P/F                  |
| triggered  | o | Trg                  |
| inactivated                                      | o | I                    |
| pendingDeletion                                  | o | D                    |
| persistent                                       | o | P                    |
| tradingRestriction                               | o | Res                  |
| entryDate  | o | Entry Date           |
| entryTime  | o | Entry Time           |
| priorityDate                                     | o | Priority Date        |
| priorityTime                                     | o | Priority Time        |
| timeValidity                                     | o | Exp                  |
| expiryDate                                       | o | Expiry Date          |



### 4.3.3 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.<br><br>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. |
| Frequency    | Daily.  |
| Availability | This report is available for trading members only.  |

#### 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  | m | isinCod              |
| wknNo  | o | wknNo                |
| instNam  | o | Instrument Name      |
| currTypCod                                       | m | Currency             |
| <u>tc550Rec</u> , repeated 1 ... variable times: |   |                      |
| exchangeOrderId                                  | m | Order ID             |
| versionNo  | m | Version No           |
| 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              |
| execPrc  | o | ExecPrc              |
| dealItem   | o | Item                 |
| matchStep  | o | StepID               |
| triggered  | o | Trg                  |
| persistent                                       | o | P                    |
| tradingRestriction                               | o | Res                  |
| entryDate  | m | Entry Date           |
| entryTime  | m | Entry Time           |
| priorityDate                                     | m | Priority Date        |
| priorityTime                                     | m | Priority Time        |
| timeValidity                                     | m | Exp                  |
| expiryDate                                       | o | Expiry Date          |
| userOrdrNum                                      | o | UsrOrdrNmbr          |
| text   | o | Text                 |
| tradingCapacity                                  | m | TC                   |
| clientRef  | o | ClientRef            |
| sessionId  | m | Session              |

|                  |   |                        |
|------------------|---|------------------------|
| businessUnit     | o | BU Obo                 |
| enteringUser     | o | Trader Obo             |
| fixClOrdId       | o | FixClOrdId             |
| MatchInstCrossId | o | SMP-ID                 |
| openBuyOrders    | m | Total Open Buy Orders  |
| openBuyVolume    | m | Total Open Buy Volume  |
| openSellOrders   | m | Total Open Sell Orders |
| openSellVolume   | m | Total Open Sell Volume |

**Text Report Structure**

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

|               |          |                      |                     |               |            |                              |          |
|---------------|----------|----------------------|---------------------|---------------|------------|------------------------------|----------|
| Product       | InstType | Instrument Id        | Instrument Mnemonic | isinCod       | wknNo      | Instrument Name              | Currency |
| -----         | -----    | -----                | -----               | -----         | -----      | -----                        | -----    |
| XXXXXXXXXXXXX | XXXXXX   | 99999999999999999999 | XXXXXXXXXXXX        | XXXXXXXXXXXXX | XXXXXXXXXX | XXXXXXXXXXXXXXXXXXXXXXXXXXXX | XXX      |

|                      |            |       |             |                      |              |                      |                      |                |
|----------------------|------------|-------|-------------|----------------------|--------------|----------------------|----------------------|----------------|
| Order ID             | Version No | B Typ | Size        | InitialDisplayQty    | RandomLowQty | RandomHighQty        | LimPrc               | TrgPrc         |
| -----                | -----      | ----- | -----       | -----                | -----        | -----                | -----                | -----          |
| XXXXXXXXXXXXXXXXXXXX | 999999999  | X XXX | 999,999     | 999,999              | 999,999      | 999,999              | 9999.99999+          | 9999.99999+    |
|                      |            |       | 9999.99999+ | 9999.99              | 999999       | 9999.99999+          | 9999999999           | 9999999999     |
|                      |            |       | 31-12-09    | XXXXXXXXXXXXXXXXXXXX | XXX          | 31-12-09             | XXXXXXXXXXXXXXXXXXXX | XXXXXXXXXXXXXX |
|                      |            |       | 999999999   | XXXXXXXXXX           | XXXXXX       | XXXXXXXXXXXXXXXXXXXX | 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 |

#### 4.3.4 TC810 T7 Daily Trade Confirmation

|              |  |
|--------------|--|
| Description  | This report contains an inventory of all trades matched by a market participant during a trading day. Identified by their deal item, trades are arranged by market participant, trader, product, simple instrument and clearing account. The trades are sorted by execution time. Trade statistics (i.e. number of buy and sell trades and the corresponding accumulated quantities) are provided per instrument and account and per product at the end of the report. |
| Frequency    | Daily.   |
| Availability | This report is available for trading members only.   |

#### XML Report Structure

#### M/O Text Report Heading

##### tc810

##### rptHdr

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

tc810Grp, repeated 0 ... variable times:

##### tc810KeyGrp

##### participantGrp

|             |   |                       |
|-------------|---|-----------------------|
| participant | m | Participant           |
| partLngName | m | Participant Long Name |

tc810Grp1, repeated 1 ... variable times:

##### tc810KeyGrp1

##### businessUnitGrp

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

tc810Grp2, repeated 1 ... variable times:

tc810KeyGrp2

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

tc810Grp3, repeated 1 ... variable times:tc810KeyGrp3

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

tc810Grp4, repeated 1 ... variable times:tc810KeyGrp4instrumentGrp

|                    |   |                     |
|--------------------|---|---------------------|
| product            | m | Product             |
| instrumentType     | m | InstType            |
| instrumentId       | m | Instrument Id       |
| instrumentMnemonic | m | Instrument Mnemonic |
| isinCod            | m | 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           |
| ordrTyp            | m | Typ           |
| limOrdrPrc         | o | LimPrc        |
| timeValidity       | m | Exp           |
| tradingRestriction | o | Res           |
| exchRat            | o | Exchange Rate |
| settlAmnt          | o | StlAmt        |
| settlDat           | m | StlDat        |
| ctpyStlIdLoc       | o | CtpyStlLoc    |
| ctrPtyId           | m | Ctpy          |

|                    |   |  |
|--------------------|---|--|
| ctpyStlIdAct       | o | CtpyAct                                    |
| setlTypCod         | o | (XML only)                                 |
| cust               | o | Customer                                   |
| userOrdrNum        | o | UsrOrdrNmbr                                |
| text               | o | Text                                       |
| 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<br>BU: |
| sumMembTotSellOrdr | m | Member Total Instruments Sold per BU:      |

---





### 4.3.5 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.<br><br>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. |
| Frequency    | Daily.   |
| Availability | This report is available for trading members only.   |

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



|                             |               |
|-----------------------------|---------------|
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### 4.3.6 TC910 T7 Daily Match Step Activity

|              |   |
|--------------|---|
| Description  | <p>This report lists for each product and each instrument all match steps created during the day and provides the corresponding trade volume reporting. Reports are grouped per Product, Instrument Type and Instrument ID and sorted per Match Step and Time.</p> <p>For each match step, the report gives the trade type, the trade price, the executed quantity and the number of traded buy and sell orders. It gives also for each match step the accumulated trade quantity per instrument since the start of day and the relative higher and lower trade prices at the trade time.</p> |
| 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            | m | isinCod             |
| wknNo              | o | wknNo               |
| instNam            | o | Instrument Name     |

tc910Rec, repeated 1 ... variable times:

|           |   |           |
|-----------|---|-----------|
| matchStep | m | MatchStep |
| time18    | m | Time      |
| tradeType | m | Type      |
| Aggressor | o | Aggressor |

|              |   |              |
|--------------|---|--------------|
| numberOfBuy  | o | Nb Buy       |
| numberOfSell | o | Nb Sell      |
| execQty      | m | Quantity     |
| execPrc      | m | Trade Price  |
| accumQty     | o | AccumQty     |
| highPrc      | o | Higher Price |
| lowPrc       | o | Lower Price  |

**Text Report Structure**

| Product      | InstType | Instrument Id        | Instrument Mnemonic | isinCod      | wknNo      | Instrument Name              |             |          |              |             |
|--------------|----------|----------------------|---------------------|--------------|------------|------------------------------|-------------|----------|--------------|-------------|
| XXXXXXXXXXXX | XXXXXX   | 99999999999999999999 | XXXXXXXXXX          | XXXXXXXXXXXX | XXXXXXXXXX | XXXXXXXXXXXXXXXXXXXXXXXXXXXX |             |          |              |             |
| MatchStep    | Time     | Type                 | Aggressor           | Nb Buy       | Nb Sell    | Quantity                     | Trade Price | AccumQty | Higher Price | Lower Price |
| 9999999999   | XXXXXXXX | XXXXXXXXXXXXXXXXXXXX | XXXX                | 999999999    | 999999999  | 999999                       | 9999.99999+ | 999999   | 9999.99999+  | 9999.99999+ |

|                             |               |
|-----------------------------|---------------|
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## 4.4 TD Trading Volumes And Performance

### 4.4.1 TD930 Daily Trade Statistics

|              |   |
|--------------|---|
| Description  | This report contains the daily information on prices and trade volumes for all instruments. |
| 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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**Text Report Structure**

| Product      | isin         | Curr | PPrc         | OpnPrc      | DlyHghPrc  | DlyLowPrc  | ClsPrc      | LstTrdPrc   | Volume    | MtdVolume   |
|--------------|--------------|------|--------------|-------------|------------|------------|-------------|-------------|-----------|-------------|
| XXXXXXXXXXXX | XXXXXXXXXXXX | XXX  | 99,999.99999 | 9999.99999+ | 9999.99999 | 9999.99999 | 9999.99999+ | 9999.99999+ | 9,999,999 | 999,999,999 |



## 4.5 TL Usage Fees

### 4.5.1 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. |
| 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

|               |   |                 |
|---------------|---|-----------------|
| membExchIdCod | m | Exchange Member |
|---------------|---|-----------------|

##### tl001Grp1

##### tl001KeyGrp1, repeated 1 ... variable times:

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

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

|            |   |              |
|------------|---|--------------|
| mktGrpNam  | m | MARKET GROUP |
| tranTypCod | m | TT           |
| aT         | m | A            |
| numbOfTa   | m | NUMBER OF TA |
| numbOfTr   | m | NUMBER OF TR |
| limit      | m | LIMIT        |
| feeFloor   | m | FLOOR        |
| feeRatio   | m | RATIO        |
| feePRatio  | m | P.RATIO      |

|                         |   |                     |
|-------------------------|---|---------------------|
| synch0To50              | m | SYNCHRONOUS 0-50%   |
| synch50To100            | m | TRANSACTION 50-100% |
| synch100To              | m | FEES 100%-          |
| currDayAmnt             | m | CURRENT DAY AMOUNT  |
| mnthToDate              | m | MONTH TO DATE       |
| <u>sumExchFeeRecGrp</u> |   |                     |
| sumSynch0To50           | m | TOTAL PER DAY       |
| sumSynch50To100         | m | TOTAL PER DAY       |
| sumSynch100To           | m | TOTAL PER DAY       |
| sumCurrDayAmnt          | m | TOTAL PER DAY       |
| sumMnthToDate           | m | TOTAL PER DAY       |

**Text Report Structure**

|                          |          |        |            |            |            |            |            |            |             |             |             |             |             |
|--------------------------|----------|--------|------------|------------|------------|------------|------------|------------|-------------|-------------|-------------|-------------|-------------|
| Exchange Member          | Currency |        |            |            |            |            |            |            |             |             |             |             |             |
| -----                    | -----    |        |            |            |            |            |            |            |             |             |             |             |             |
| XXXXX - MEMBER LONG NAME | 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     |
| -----                    | -----    | -----  | -----      | -----      | -----      | -----      | -----      | -----      | -----       | -----       | -----       | -----       | -----       |
| XXXXXXXXX                | X        | X      | 9999999999 | 9999999999 | 9999999999 | 9999999999 | 9999999999 | 9999999999 | 99999999.99 | 99999999.99 | 99999999.99 | 99999999.99 | 99999999.99 |
|                          |          |        |            |            |            |            |            |            |             |             |             |             |             |
| TOTAL PER DAY            |          |        |            |            |            |            |            |            | 99999999.99 | 99999999.99 | 99999999.99 | 99999999.99 | 99999999.99 |

#### 4.5.2 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.<br><br>This report is automatically distributed to all member. No report selection is available for this report. |
| 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:

##### tl100KeyGrp2

|  |   |                                 |
|--|---|---------------------------------|
| 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    XX

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

OTR Mkt Grp      IsinCod    OTR MTD    Violation Prelim    Violation Final    Volume Factor    otrFloor  
-----  
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX 999.9999      X              X              999999999999 99999999999999

Trader    Total Trader OTR Order Qty    Total Trader Executed Order Qty  
-----  
XXXX              9999999999999999              9999999999999999

Sum OTR Order              9999999999999999  
-----

Sum OTR Executed Order Qty              9999999999999999

### 4.5.3 TL900 Daily Order and Quote Transactions

|              |   |
|--------------|---|
| Description  | <p>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:</p> <ul style="list-style-type: none"> <li>- Order and Quote Additions</li> <li>- Order and Quote Modifications</li> <li>- Order and Quote Deletions</li> </ul> <p>This report is automatically distributed to all member. No report selection is available for this report.</p> |
| 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 |

t1900Rec, 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  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

Ac NoOfTrans  AvgOf249Days AvgOf250Days AvgOfPrev250Days
-----
XX 999999999999 999999999999 999999999999 999999999999

```

|                             |               |
|-----------------------------|---------------|
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## 4.6 TT Entitlement and Security

### 4.6.1 TT133 Trading Risk Event Report

|              |  |
|--------------|--|
| Description  | This report provides an overview of all trading risk actions triggered on T7 during the trading day. i.e.-stop/release trading occurrences on user and business unit level.<br><br>This report does not specify Clearing member stopping a trading member. |
| 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 | 1 | Trader |
|------|---|--------|

#### tt133Rec, repeated 1 ... variable times:





## 4.6.2 TT135 Risk Event Report

|              |  |
|--------------|--|
| Description  | This report lists details concerning occurred Stop-Button events.<br>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. |
| Frequency    | Daily.   |
| Availability | This report is available for all members.  |

### XML Report Structure

### M/O Text Report Heading

#### tt135

##### rptHdr

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

tt135Grp, repeated 0 ... variable times:

##### tt135KeyGrp

##### participantGrp

|             |   |                       |
|-------------|---|-----------------------|
| participant | m | Participant           |
| partLngName | m | Participant Long Name |

tt135Grp1, repeated 1 ... variable times:

##### tt135KeyGrp1

##### businessUnitGrp

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

tt135Rec, repeated 1 ... variable times:

|         |   |         |
|---------|---|---------|
| trnTim  | m | Trn Tim |
| actnCod | m | Action  |

|                             |               |
|-----------------------------|---------------|
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**Text Report Structure**

```

Participant      Participant Long Name
-----
XXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

BU              BU Long Name          BU Identifier ClMbr
-----
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999999 XXXXX

Trn Tim  Action
-----
23:59:59.99  X

```

## 5 Introduction to Report Tag Descriptions

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

### 5.1 Tag Characteristics

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

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

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

Table 5.1 - Tag Formats

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

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

---

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

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

## 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

### 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

### 6.3 acctTypGrp

**Description** This field contains the account type, which is the member's account (position/ transaction account) in which the transaction is executed.

**Format** alphanumeric 2

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| A1                  | A1             | Agent               |
| P1                  | P1             | Proprietary         |
| M1                  | D1             | Designated Sponsor  |
| A                   | A1             | Agent               |
| P                   | P1             | Proprietary         |
| M                   | D1             | Designated Sponsor  |

|                             |               |
|-----------------------------|---------------|
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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

#### **6.4     accumQty**

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

Format                numeric 9

Where used:           TC910 T7 Daily Match Step Activity

#### **6.5     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 Event Report

#### **6.6     activity**

Description           This field contains the activity information.

Format                alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u>   |
|---------------------|----------------|---|
| 1                   | A              | Order / Quote Side Add  |
| 2                   | M              | Order / Quote Side Modify (including inactivation/reactivation) |
| 3                   | D              | Order / Quote Side Delete                                       |
| 4                   | F              | Order/ Quote Side Full Match                                    |
| 5                   | P              | Order / Quote Side Partial Match                                |
| 6                   | R              | Market Reset  |

Where used: TC540 Daily Order Maintenance

## 6.7 actnCod

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

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 1                   | S              | Stop                |
| 2                   | R              | Release             |

Where used: TT135 Risk Event Report

## 6.8 actTradeDay

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

Format numeric 2

Where used: TL100 Order to Trade Ratio

## 6.9 addCrt

Description This field contains the additional credit.

|                             |               |
|-----------------------------|---------------|
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Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

### 6.10 addMembId

Description This field contains the additional member ID.

Format alphanumeric 5

Where used: CB042 Fee Per Executed Order

### 6.11 Aggressor

Description This field indicates the aggressor side.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u>             |
|---------------------|----------------|---------------------------------|
| B                   | Buy            | Incoming order was a Buy order  |
| S                   | Sell           | Incoming order was a Sell order |

Where used: TC910 T7 Daily Match Step Activity

### 6.12 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

### 6.13 audtApprId

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

Format alphanumeric 30

Where used: TT133 Trading Risk Event Report

### 6.14 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 Event Report

### 6.15 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 Event Report

### 6.16 audtValAfter

Description This field indicates the Audit Trail Data After change.

Format alphanumeric 32

---

|                             |               |
|-----------------------------|---------------|
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Where used: RD110 User Profile Maintenance  
RD130 Trade Enrichment Rule Maintenance

### 6.17 **audtValBefore**

Description This field indicates the Audit Trail Data Before change.

Format alphanumeric 32

Where used: RD110 User Profile Maintenance  
RD130 Trade Enrichment Rule Maintenance

### 6.18 **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

### 6.19 **avgOf249Days**

Description This field contains the average number of relevant order and quote transactions of the preceding 249 days before the report date.

Format numeric 12

Where used: TL900 Daily Order and Quote Transactions

### 6.20 **avgOf250Days**

Description This field contains the average number of relevant order and quote transactions of 250 preceding days including the report date

|                             |               |
|-----------------------------|---------------|
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Format numeric 12

Where used: TL900 Daily Order and Quote Transactions

### 6.21 avgOfPrev250Days

Description This field contains the average number of relevant order and quote transactions of the preceding 250 days before the report date

Format numeric 12

Where used: TL900 Daily Order and Quote Transactions

### 6.22 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

### 6.23 beneficiary

Description This field contains a reference number agreed between the exchange participant and its external cooperation partner from different exchange.

Format alphanumeric 9

Where used: RD135 Trade Enrichment Rule Status

### 6.24 businessUnit

Description This field indicates the business unit.

|                             |               |
|-----------------------------|---------------|
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Format                      alphanumeric 8

Where used:

- RD110 User Profile Maintenance
- RD115 User Profile 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
- TL100 Order to Trade Ratio
- TL900 Daily Order and Quote Transactions
- TT133 Trading Risk Event Report
- TT135 Risk Event Report

## 6.25    **businessUnitId**

Description                This field indicates numeric identifier of the business unit.

Format                      numeric 6

Where used:

- RD110 User Profile Maintenance
- RD115 User Profile 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
- TL100 Order to Trade Ratio
- TL900 Daily Order and Quote Transactions
- TT133 Trading Risk Event Report
- TT135 Risk Event Report

## 6.26    **busUntLngName**

Description                This field indicates long name of the business unit.

Format                      alphanumeric 40

Where used:

- RD110 User Profile Maintenance
- RD115 User Profile 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
- TL100 Order to Trade Ratio
- TL900 Daily Order and Quote Transactions
- TT133 Trading Risk Event Report
- TT135 Risk Event Report

## 6.27 buyCod

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

Format alphanumeric 1

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

Where used:

- TC230 Cross and Quote Requests
- TC540 Daily Order Maintenance
- TC550 Open Order Detail
- TC810 T7 Daily Trade Confirmation
- TC812 T7 Daily Prevented Self-Matches

## 6.28 category

Description This field contains the user category.

Format alphanumeric 28

---

|                             |               |
|-----------------------------|---------------|
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| <u>Valid Values</u>        | <u>Decodes</u> | <u>Descriptions</u> |
|----------------------------|----------------|---------------------|
| Algorithmic Trading Engine |                |                     |
| Electronic Eye             |                |                     |
| Order Routing System       |                |                     |
| Quote Machine              |                |                     |
| Trader Development Program |                |                     |
| Trading Engine             |                |                     |

Where used: RD115 User Profile Status

### **6.29 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                                       |

### **6.30 clientRef**

|             |   |
|-------------|---|
| Description | This field indicates the client order ID entered by the trader. |
| Format      | alphanumeric 20   |
| Where used: | TC540 Daily Order Maintenance<br>TC550 Open Order Detail        |

### **6.31 complianceId**

|             |  |
|-------------|--|
| Description | This field electronically identifies orders generated automatically and indicates to the compliance authorities the corresponding algorithm used by traders. |
| Format      | numeric 20   |

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

### 6.32 cooperationPartner

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

Format alphanumeric 4

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u>             |
|---------------------|----------------|---------------------------------|
| XKFE                |                | Korea Exchange (Futures Market) |
| XTAF                |                | Taiwan Futures Exchange         |

Where used: RD135 Trade Enrichment Rule Status

### 6.33 ctpyStlIdAct

Description This field contains the settlement account of CounterParty Member.

Format alphanumeric 35

Where used: TC810 T7 Daily Trade Confirmation

### 6.34 ctpyStlIdLoc

Description This field contains the settlement location of CounterParty Member.

Format alphanumeric 3

Where used: TC810 T7 Daily Trade Confirmation

### 6.35 ctrPtyId

Description This field contains the counterparty member ID.

|                             |               |
|-----------------------------|---------------|
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Format                      alphanumeric 5

Where used:                TC810 T7 Daily Trade Confirmation

### **6.36    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

### **6.37    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  
TL001 System Transaction Overview

### **6.38    cust**

Description                This field contains the customer-related information provided during the entry of the transaction.

Format                      alphanumeric 12



|                             |               |
|-----------------------------|---------------|
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Where used: TC810 T7 Daily Trade Confirmation  
TC812 T7 Daily Prevented Self-Matches

### 6.39 dayTotVol

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

Format numeric 9

Where used: TD930 Daily Trade Statistics

### 6.40 dealItem

Description This field contains the Deal Item ID - sequential number.

Format numeric 10

Where used: TC540 Daily Order Maintenance  
TC550 Open Order Detail  
TC810 T7 Daily Trade Confirmation

### 6.41 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

## 6.42 delProtected

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

**Format** alphanumeric 1

### Valid Values

### Decodes

### Descriptions

0

F

False - is not protected from deletion

1

T

True - is protected from deletion

**Where used:** RD115 User Profile Status

## 6.43 dlyHghPrc

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

**Format** numeric 9, 5

**Where used:** TD930 Daily Trade Statistics

## 6.44 dlyLowPrc

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

**Format** numeric 9, 5

**Where used:** TD930 Daily Trade Statistics

## 6.45 dscr1

**Description** This field contains the descriptor.

**Format** alphanumeric 132

|                             |               |
|-----------------------------|---------------|
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Where used: CB068 Transaction Overview

#### 6.46 effStatus

Description This field contains the effective user status.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 1                   | 1              | Active              |
| 2                   | 2              | Suspended           |

Where used: RD115 User Profile Status

#### 6.47 enableAgencyAcct

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

Format alphanumeric 1

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

Where used: RD115 User Profile Status

#### 6.48 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

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

Where used: RD115 User Profile Status

### 6.49 enableProprietaryAcct

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

Format alphanumeric 1

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

Where used: RD115 User Profile Status

### 6.50 enteringUser

Description This field indicates the user who entered the order.

Format alphanumeric 6

Where used: TC540 Daily Order Maintenance  
TC550 Open Order Detail  
TC810 T7 Daily Trade Confirmation

### 6.51 entRole

Description This field contains the entitlement role.

Format alphanumeric 30

|                             |               |
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Where used: RD110 User Profile Maintenance  
RD115 User Profile Status

## 6.52 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

## 6.53 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

## 6.54 envText

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

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| A                   |                | Acceptance          |
| S                   |                | Simulation          |
| P                   |                | Production          |

Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- CB080 Monthly Fee and Rebate Statement
- RD110 User Profile Maintenance
- RD115 User Profile 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
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- TT135 Risk Event Report

## 6.55 etiCmlVol

Description This field contains the cumulated ETI volume.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

## 6.56 etiFeeAftReb

Description This field contains the ETI fee after rebate.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

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|-----------------------------|---------------|
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### **6.57 etiFeeReb**

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

### **6.58 etiUnRebFee**

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

### **6.59 exchangeOrderId**

|             |  |
|-------------|--|
| Description | This field indicates the unique order ID stamped at the exchange to an order.  |
| Format      | alphanumeric 20  |
| Where used: | TC540 Daily Order Maintenance<br>TC550 Open Order Detail<br>TC810 T7 Daily Trade Confirmation<br>TC812 T7 Daily Prevented Self-Matches |

### **6.60 exchCurrTypCod**

|             |  |
|-------------|--|
| Description | This field contains the currency type of the transaction fees.                   |
| Format      | alphanumeric 3   |
| Where used: | CB042 Fee Per Executed Order<br>CB050 Fee Overall Summary<br>CB060 Fee Statement |

|                             |               |
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## 6.61 **exchNam**

Description This field contains the exchange name.

Format alphanumeric 5

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| XETR                |                | XETRA               |
| XVIE                |                | VIENNA              |
| XDUB                |                | DUBLIN              |

Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- CB080 Monthly Fee and Rebate Statement
- RD110 User Profile Maintenance
- RD115 User Profile 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
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## 6.62 **exchRat**

Description This field indicates the exchange rate with the clearing house / Billing currency.

Format numeric 16, 9



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Where used: CB042 Fee Per Executed Order  
TC810 T7 Daily Trade Confirmation

### 6.63 execPrc

Description This field contains the order execution price, which may be different from the limit price provided by the participant.  
In case of SMP (Self-Match Prevention), this field contains the price level at which the self-match was prevented.

Format numeric signed 9, 5

Where used: TC540 Daily Order Maintenance  
TC550 Open Order Detail  
TC810 T7 Daily Trade Confirmation  
TC812 T7 Daily Prevented Self-Matches  
TC910 T7 Daily Match Step Activity

### 6.64 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

### 6.65 expiryDate

Description This field contains the expiration date of the order applied by the participant. The order remains valid until this date.

Format DateFormat

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

### **6.66 feeAdj**

Description This field contains the fee adjustment type.

Format alphanumeric 40

Where used: CB080 Monthly Fee and Rebate Statement

### **6.67 feeAmnt**

Description This field contains the fee amount for the contract.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

### **6.68 feeCrtDayAmnt**

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

### **6.69 feeCrtMthAmnt**

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

Format numeric 15, 2

|                             |               |
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Where used: CB050 Fee Overall Summary

### 6.70 feeCrtMthBal

Description This field contains the fee current monthly balance.

Format numeric 15, 2

Where used: CB060 Fee Statement

### 6.71 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

### 6.72 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

### 6.73 feePrvDayAmnt

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

|                             |               |
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Format                    numeric 15, 2

Where used:              CB050 Fee Overall Summary

#### **6.74    feePrvMthAmnt**

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

Format                    numeric 15, 2

Where used:              CB050 Fee Overall Summary

#### **6.75    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

#### **6.76    feeTypCod**

Description              This field contains the Fee Type Code.

Format                    alphanumeric 3

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u>                |
|---------------------|----------------|------------------------------------|
| 710                 | 710            | ETFs ETCs PASS                     |
| 715                 | 715            | ADD CREDIT DS                      |
| 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                    |
| 770                 | 770            | ETI TEMP DAX                       |
| 771                 | 771            | ETI TEMP ETFETC                    |
| 785                 | 785            | DESI REFUND                        |
| 786                 | 786            | REB NEW MEM                        |
| 787                 | 787            | MINIMUM FEE.                       |
| 788                 | 788            | TL QUOTES FEE                      |
| 790                 | 790            | TL ORDER FEE                       |
| 791                 | 791            | CONNECTION FEE                     |
| 792                 | 792            | MANUAL FEE ADJ                     |
| 793                 | 793            | ETI/NP REBATE                      |
| 794                 | 794            | TL QUOTE CREDIT                    |
| 796                 | 796            | TL ORDER CREDIT                    |
| 806                 | 806            | SMP                                |
| 81N                 | 81N            | TAF_EQ_F                           |
| 82I                 | 82I            | LISTINGFEE XETR                    |
| 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

## 6.77    **feeTypNam**

Description                   This field contains the fee type name.

Format                         alphanumeric 40

| <u>Valid Values</u> | <u>Decodes</u>  | <u>Descriptions</u>   |
|---------------------|-----------------|---|
| 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  |
| DAX                 | DAX             | Transaction Fees for DAX Instruments Value-based price (other orders)   |
| ETFs 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          | ETS NP DAX      | Transaction Fees for DAX Instruments Value-based price (ETI/NP order)   |
| ETI NP ETF ETCs     | ETS NP ETF ETCs | Transaction Fees for DExchange Traded Funds and Exchange Traded Commodities Value-based price (ETI/NP order)                                  |
| ETI NP OTH INST     | ETS NP OTH INST | Transaction Fees for Other Instruments Value-based price (ETI/NP order)   |
| MUTUAL FUNDS        | MUTUAL FUNDS    | Transaction Fees for Mutual Funds   |
| 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 ORDER FEE        | TL ORDER FEE    | Transaction Limit Fee for Orders (Excessive Usage)  |
| CONNECTION FEES     | CONNECTION FEES | Fees for connections to the Xetra system  |
| MANUAL FEE ADJ      | MANUAL FEE ADJ  | Each kind of manual fee adjustments entered into the SAP system via SEG   |
| ETI/NP REBATE       | ETS/NP REBATE   | Rebate for ETI non persistent trades  |
| TRAD SESS DISC      | TRAD SESS DISC  | Trading Session Discount  |
| TAF ACT MAN F       | TAF ACT MAN F   | XETRA TRANSACTION FEE ACTIVELY MAN.FUNDS FIX  |
| TAF ACT MAN V       | TAF ACT MAN V   | XETRA TRANSACTION FEE ACTIVELY MAN.FUNDS VAR  |
| SMP                 | SMP             | Self Match Prevention   |
| TRF EQ F            | TRF EQ F        | XETRA TRADING FEE EQUIT fix   |
| TRF EQ V            | TRF EQ V        | XETRA TRADING FEE EQUIT var   |

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

### **6.78    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

### **6.79    fixClOrdId**

Description                   This field contains the FIX client order id.

Format                         alphanumeric 20

Where used:                   TC540 Daily Order Maintenance  
                                   TC550 Open Order Detail

### **6.80    freeText1**

Description                   This field contains the text entered by the participant.

Format                         alphanumeric 12

Where used:                   RD135 Trade Enrichment Rule Status

|                             |               |
|-----------------------------|---------------|
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### 6.81 freeText2

|             |  |
|-------------|--|
| Description | This field contains the text entered by the participant.<br>This field displays the content of the userOrdNum. |
| Format      | alphanumeric 12  |
| Where used: | RD135 Trade Enrichment Rule Status   |

### 6.82 freeText3

|             |  |
|-------------|--|
| Description | This field contains the text entered by the participant. |
| Format      | alphanumeric 12  |
| Where used: | RD135 Trade Enrichment Rule Status                       |

### 6.83 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   |

### 6.84 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                           |



|                             |               |
|-----------------------------|---------------|
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### 6.85 **inactivated**

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

Format alphanumeric 1

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

Where used: TC540 Daily Order Maintenance

### 6.86 **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

### 6.87 **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

### 6.88 **instrumentId**

Description This field indicates the instrument identification.

|                             |               |
|-----------------------------|---------------|
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Format numeric 20

Where used: 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

### 6.89 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  
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

### 6.90 instrumentType

Description This field contains the instrument type code.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 1                   | SIMPLE         | Simple Instrument   |

|                             |               |
|-----------------------------|---------------|
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Where used: 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

## 6.91 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  
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## 6.92 isUSFlg

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

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u>              |
|---------------------|----------------|----------------------------------|
| 1                   | F              | False - is not located in the US |
| 2                   | T              | True - is located in the US      |

Where used: RD115 User Profile Status

|                             |               |
|-----------------------------|---------------|
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### 6.93 kindOfDepo

Description This field contains the kind of depository.

Format alphanumeric 3

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

### 6.94 level

Description This field contains the level, which determines if the user is allowed to act on behalf of other users in his user group or business unit.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 1                   | 1              | Trader              |
| 2                   | 2              | Head Trader         |
| 3                   | 3              | Supervisor          |

Where used: RD115 User Profile Status

### 6.95 limit

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

Format numeric 9

Where used: TL001 System Transaction Overview

### 6.96 limOrdrPrc

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

|                             |               |
|-----------------------------|---------------|
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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

### **6.97    logNam**

Description                This field indicates the login name of the user.

Format                      alphanumeric 11

Where used:                RD115 User Profile Status

### **6.98    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

### **6.99    lstTrdPrc**

Description                This field contains the last trade price.

Format                      numeric signed 9, 5

Where used:                TD930 Daily Trade Statistics

### **6.100    lstValPrc**

Description                This field contains the last valid price.

|                             |               |
|-----------------------------|---------------|
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Format numeric signed 9, 5

Where used: TD930 Daily Trade Statistics

### 6.101 matchDeal

Description This field contains match Deal ID - sequential number.

Format numeric 10

Where used: TC810 T7 Daily Trade Confirmation

### 6.102 matchEvent

Description This field contains match Event ID - sequential number.

Format numeric 10

Where used: TC810 T7 Daily Trade Confirmation

### 6.103 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

|                             |               |
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### 6.104 matchStep

|             |   |
|-------------|---|
| Description | This field contains match step ID - sequential number.  |
| Format      | numeric 10  |
| Where used: | TC540 Daily Order Maintenance<br>TC550 Open Order Detail<br>TC810 T7 Daily Trade Confirmation<br>TC910 T7 Daily Match Step Activity |

### 6.105 maxOrderValue

|             |   |
|-------------|---|
| Description | This field define limit per order per user. |
| Format      | numeric signed 18, 8                        |
| Where used: | RD115 User Profile Status                   |

### 6.106 membCcpClgIdCod

|             |  |
|-------------|--|
| Description | This field indicates the CCP clearing member ID. |
| Format      | alphanumeric 5                                   |
| Where used: | TC810 T7 Daily Trade Confirmation                |

### 6.107 membClgIdCod

|             |   |
|-------------|---|
| Description | This field indicates the general clearing member or direct clearing member.                           |
| Format      | alphanumeric 5  |
| Where used: | TC810 T7 Daily Trade Confirmation<br>TC812 T7 Daily Prevented Self-Matches<br>TT135 Risk Event Report |

|                             |               |
|-----------------------------|---------------|
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### 6.108 membExchIdCod

|             |  |
|-------------|--|
| Description | This field contains the exchange member.   |
| Format      | alphanumeric 5   |
| Where used: | CB042 Fee Per Executed Order<br>CB050 Fee Overall Summary<br>CB060 Fee Statement<br>CB062 Designated Sponsor Refund<br>CB068 Transaction Overview<br>CB080 Monthly Fee and Rebate Statement<br>TL001 System Transaction Overview |

### 6.109 membId

|             |  |
|-------------|--|
| Description | This field contains the member ID.   |
| Format      | alphanumeric 5   |
| Where used: | CB042 Fee Per Executed Order<br>CB050 Fee Overall Summary<br>CB060 Fee Statement<br>CB062 Designated Sponsor Refund<br>CB068 Transaction Overview<br>CB080 Monthly Fee and Rebate Statement<br>RD110 User Profile Maintenance<br>RD115 User Profile Status<br>RD130 Trade Enrichment Rule Maintenance<br>RD135 Trade Enrichment Rule Status<br>TC230 Cross and Quote Requests<br>TC540 Daily Order Maintenance<br>TC550 Open Order Detail<br>TC810 T7 Daily Trade Confirmation<br>TC812 T7 Daily Prevented Self-Matches<br>TC910 T7 Daily Match Step Activity<br>TD930 Daily Trade Statistics<br>TL001 System Transaction Overview |



|                             |               |
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 TT135 Risk Event Report

### 6.110 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
- CB080 Monthly Fee and Rebate Statement
- RD110 User Profile Maintenance
- RD115 User Profile Status
- RD130 Trade Enrichment Rule Maintenance
- RD135 Trade Enrichment Rule Status
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- TT135 Risk Event Report

### 6.111 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

|                             |               |
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Where used:                   CB062 Designated Sponsor Refund  
                                   CB068 Transaction Overview  
                                   RD110 User Profile Maintenance  
                                   RD115 User Profile Status  
                                   TL001 System Transaction Overview  
                                   TT133 Trading Risk Event Report

### **6.112   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

### **6.113   mtdTotVol**

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

Format                        numeric 9

Where used:                   TD930 Daily Trade Statistics

### **6.114   numberOfBuy**

Description                   This field contains the number of traded buy orders.

Format                        numeric 9

Where used:                   TC910 T7 Daily Match Step Activity

### **6.115   numberOfSell**

Description                   This field contains the number of traded sell orders.

|                             |               |
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Format numeric 9

Where used: TC910 T7 Daily Match Step Activity

### 6.116 numbOfTa

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

Format numeric 9

Where used: TL001 System Transaction Overview

### 6.117 numbOfTr

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

Format numeric 9

Where used: TL001 System Transaction Overview

### 6.118 numOfTransactions

Description This field contains the number of relevant order and quote messages (add, mod, delete) for the report month per ISIN for each member. Each message shall be counted as "1", independent of the content. According to the regulation, the calculation only covers market making and proprietary trading i.e. only M and P account transactions are required.

Format numeric 12

Where used: TL900 Daily Order and Quote Transactions

### **6.119 numTradeDays**

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

Format numeric 2

Where used: TL100 Order to Trade Ratio

### **6.120 openBuyOrders**

Description This field indicates total number of open buy orders.

Format numeric 9

Where used: TC550 Open Order Detail

### **6.121 openBuyVolume**

Description This field indicates total (remaining) quantity of open buy orders.

Format numeric 9

Where used: TC550 Open Order Detail

### **6.122 openSellOrders**

Description This field indicates total number of open sell orders.

Format numeric 9

Where used: TC550 Open Order Detail

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|                             |               |
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### 6.123 openSellVolume

|             |  |
|-------------|--|
| Description | This field indicates total (remaining) quantity of open sell orders. |
| Format      | numeric 9  |
| Where used: | TC550 Open Order Detail  |

### 6.124 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  |

### 6.125 opnPrc

|             |   |
|-------------|---|
| Description | This field contains the opening price on the current day. |
| Format      | numeric signed 9, 5                                       |
| Where used: | TD930 Daily Trade Statistics                              |

### 6.126 orderVol

|             |  |
|-------------|--|
| Description | This field shows either n/a or a natural number indicating the ordered volume. |
| Format      | numeric 13, 2  |
| Where used: | CB042 Fee Per Executed Order<br>CB060 Fee Statement                            |

|                             |               |
|-----------------------------|---------------|
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### 6.127 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   |

### 6.128 ordrMktVal

|             |   |
|-------------|---|
| Description | This field contains order market value. |
| Format      | numeric signed 14, 2                    |
| Where used: | CB062 Designated Sponsor Refund         |

### 6.129 ordNo

|             |  |
|-------------|--|
| Description | This field indicates the order identification number assigned to an order by the exchange. |
| Format      | alphanumeric 20  |
| Where used: | CB042 Fee Per Executed Order<br>CB062 Designated Sponsor Refund                            |

### 6.130 ordPrtFilCod

|             |   |
|-------------|---|
| 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<br>TC810 T7 Daily Trade Confirmation  |

|                             |               |
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### 6.131 ordQty

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

### 6.132 ordQty1

Description This field contains the order quantity.

Format numeric 13

Where used: CB060 Fee Statement  
CB068 Transaction Overview

### 6.133 ordTyp

Description This field contains the order type.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 1                   | REG            | Regular Order       |
| 2                   | STP            | Stop Order          |
| 3                   | ICE            | Iceberg Order       |
| 4                   | OCO            | One Cancels Other   |
| 5                   | QUO            | Quote Side          |

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

### 6.134 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

### 6.135 otrMktGrp

Description This field displays market group of the OTR concept.

Format alphanumeric 30

Where used: TL100 Order to Trade Ratio

### 6.136 otrMonthToDate

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

Format numeric 7, 4

Where used: TL100 Order to Trade Ratio

### 6.137 otrViolatedFinal

Description This field displays final OTR violation during the month.

Format alphanumeric 1



|                             |               |
|-----------------------------|---------------|
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Where used: TL100 Order to Trade Ratio

### 6.138 otrViolatedPreliminary

Description This field displays preliminary OTR violation during the month.

Format alphanumeric 1

Where used: TL100 Order to Trade Ratio

### 6.139 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

### 6.140 participant

Description This field indicates the name of the participant, which is a legal entity.

Format alphanumeric 5

Where used: RD110 User Profile Maintenance  
RD115 User Profile 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

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 TT135 Risk Event Report

### 6.141 partLngName

Description This field indicates long name of the participant.

Format alphanumeric 40

Where used:

- RD110 User Profile Maintenance
- RD115 User Profile 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
- TL100 Order to Trade Ratio
- TL900 Daily Order and Quote Transactions
- TT133 Trading Risk Event Report
- TT135 Risk Event Report

### 6.142 pendingDeletion

Description This field contains the information of the order deletion status

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 0                   |                | No Pending Deletion |
| 1                   | P              | Pending Deletion    |

Where used: TC540 Daily Order Maintenance

|                             |               |
|-----------------------------|---------------|
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### 6.143 persistent

Description This field contains the information of the order presistency status

Format alphanumeric 1

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

Where used: TC540 Daily Order Maintenance  
TC550 Open Order Detail

### 6.144 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

### 6.145 priorityTime

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

Format TimeFormat18

Where used: TC540 Daily Order Maintenance  
TC550 Open Order Detail

|                             |               |
|-----------------------------|---------------|
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### 6.146 product

|             |   |
|-------------|---|
| Description | This field indicates the product. If product contains single instrument, then instrument ISIN is filled.  |
| Format      | alphanumeric 12   |
| Where used: | CB042 Fee Per Executed Order<br>CB050 Fee Overall Summary<br>CB060 Fee Statement<br>CB062 Designated Sponsor Refund<br>TC230 Cross and Quote Requests<br>TC540 Daily Order Maintenance<br>TC550 Open Order Detail<br>TC810 T7 Daily Trade Confirmation<br>TC812 T7 Daily Prevented Self-Matches<br>TC910 T7 Daily Match Step Activity<br>TD930 Daily Trade Statistics |

### 6.147 prvUpdDat

|             |   |
|-------------|---|
| Description | This field contains the date of the previous update.                      |
| Format      | DateFormat  |
| Where used: | RD110 User Profile Maintenance<br>RD130 Trade Enrichment Rule Maintenance |

### 6.148 quoInd

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

### **6.149 quotQty**

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

Format numeric 9

Where used: CB068 Transaction Overview

### **6.150 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

### **6.151 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

### **6.152 reason**

Description This field contains the reason of activity reported.

Format numeric 4

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| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u>                          |
|---------------------|----------------|--|
| 0                   |                | NO SPECIFIC REASON                           |
| 1                   | Add            | ADD ORDER REQUEST                            |
| 2                   | Chg            | MODIFY ORDER REQUEST                         |
| 3                   | Del            | DELETE ORDER REQUEST                         |
| 4                   | AllOrd         | DELETE ALL ORDERS REQUEST                    |
| 5                   | IOC            | IOC  |
| 6                   | Lm2Mkt         | MODIFY LIMIT TO MARKET                       |
| 7                   | FOK            | FOK  |
| 8                   | Mtch           | BOOK ORDER MATCH                             |
| 9                   | AddQuo         | ADD QUOTE SIDE REQUEST                       |
| 10                  | ChgQuo         | MODIFY QUOTE SIDE REQUEST                    |
| 11                  | DelQuo         | DELETE QUOTE SIDE REQUEST                    |
| 12                  | AllQuo         | DELETE ALL QUOTES REQUEST                    |
| 13                  | RejQuo         | QUOTE SIDE REJECTION                         |
| 22                  | InstSt         | CHANGE INSTRUMENT STATE                      |
| 23                  | ProdSt         | CHANGE PRODUCT STATE                         |
| 26                  | DataLd         | REFERENCE DATA LOAD                          |
| 27                  | ImUp           | IMAGE START UP                               |
| 28                  | ImDown         | IMAGE SHUT DOWN                              |
| 30                  | IncReq         | INCOMING REQUEST                             |
| 34                  | QuoCrs         | QUOTE SIDES CROSSING                         |
| 35                  | MktTrg         | MARKET ORDER TRIGGERED                       |
| 36                  | AddTrg         | ORDER ADDED AND TRIGGERED                    |
| 37                  | ChgTrg         | ORDER REPLACED AND TRIGGERED                 |
| 44                  | IntraD         | INTRADAY STARTUP PROCESSING                  |
| 45                  | SOD            | START OF DAY PROCESSING                      |
| 46                  | EOD            | END OF DAY PROCESSING                        |
| 47                  | ExpSer         | SERIES EXPIRATION                            |
| 48                  | ExpOrd         | ORDER EXPIRATION                             |
| 49                  | ActCAO         | CLOSING AUCTION ONLY ORDER<br>ACTIVATION     |
| 50                  | InaCAO         | CLOSING AUCTION ONLY ORDER INACTI-<br>VATION |
| 51                  | ActOAO         | OPENING AUCTION ONLY ORDER<br>ACTIVATION     |
| 52                  | InaOAO         | OPENING AUCTION ONLY ORDER INACTI-<br>VATION |
| 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                     |
| 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  | CroQuo | QUOTE CROSSING QUOTE                     |
| 82  | PAPChk | POTENTIAL AUCTION PRICE CHECK            |
| 83  | Susp   | INSTRUMENT SUSPENSION                    |
| 84  | MMPar  | MARKET MAKER PARAMETER UPDATE<br>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  | Hearb  | 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<br>PREVENTION   |
| 101 | SMPChg | MODIFY DUE TO SELF MATCH<br>PREVENTION   |
| 102 | AddFlx | ADD FLEX INSTRUMENT REQUEST              |
| 103 | DelFlx | DELETE FLEX INSTRUMENT REQUEST           |
| 110 | Cross  | CROSS TRADE ANNOUNCEMENT                 |
| 111 | RfQ    | REQUEST FOR QUOTE                        |
| 112 | BOC    | BOOK OR CANCEL                           |
| 113 | TrStUd | TRAILING STOP UPDATE                     |

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|     |        |   |
|-----|--------|---|
| 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               |
| 141 | RecUsr | RECOV NONEXISTENT OWNING USERID             |
| 142 | RecSes | RECOV NONEXISTENT OWNING<br>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<br>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<br>INTERRUPT |
| 155 | CapAdj | CAPITAL ADJUSTMENT CLEANUP                  |
| 156 | RefMod | REFERENCE DATA MODIFICATION<br>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<br>EXPIRED  |
| 165 | SloPrt | SLOW PARTITION                              |
| 167 | DelCpx | DELETE EOD COMPLEX INSTRUMENT               |
| 168 | DataIv | PRODUCT POOL VALIDATION                     |

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|     |        |  |
|-----|--------|--|
| 169 | Datalv | COMPLEX INSTRUMENT INSTRUCTION<br>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<br>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<br>EXPIRED        |
| 191 | CorAct | CORPORATE ACTION EVENT                         |
| 192 | DivPay | DIVIDEND PAYMENT EVENT                         |
| 193 | FirstD | FIRST TRADING DATE EVENT                       |
| 194 | LastD  | LAST TRADING DATE EVENT                        |
| 195 | ChPara | CHANGE OF TRADING PARAMETER<br>EVENT           |
| 196 | ChCur  | CHANGE OF CURRENCY EVENT                       |
| 197 | ChPrAs | CHANGE OF PRODUCT ASSIGNMENT<br>EVENT          |
| 198 | ChRPrc | CHANGE OF REFERENCE PRICE EVENT                |
| 199 | MSDIOr | ORDER DEL REQ BY MS EVENT                      |

Where used: TC540 Daily Order Maintenance

### 6.153 rebPrc

Description This field contains the rebate in percent.

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Format                      numeric 8, 4

Where used:                CB080 Monthly Fee and Rebate Statement

### **6.154    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

### **6.155    refFeeAmnt**

Description                This field contains the refund fee amount.

Format                      numeric signed 15, 2

Where used:                CB062 Designated Sponsor Refund

### **6.156    reqQty**

Description                This field indicates the request quantity.

Format                      numeric 9

Where used:                TC230 Cross and Quote Requests

### **6.157    reqTime**

Description                This field contains the request time.

|                             |               |
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Format                      TimeFormat18

Where used:                TC230 Cross and Quote Requests

### 6.158 reqType

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

Format                      alphanumeric 3

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u>      |
|---------------------|----------------|--------------------------|
| 1                   | CTA            | Cross Trade Announcement |
| 2                   | RFQ            | Request for Quote        |

Where used:                TC230 Cross and Quote Requests

### 6.159 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  
CB080 Monthly Fee and Rebate Statement  
RD110 User Profile Maintenance  
RD115 User Profile 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  
TC910 T7 Daily Match Step Activity  
TD930 Daily Trade Statistics

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TL001 System Transaction Overview  
 TL100 Order to Trade Ratio  
 TL900 Daily Order and Quote Transactions  
 TT133 Trading Risk Event Report  
 TT135 Risk Event Report

### 6.160 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
- CB080 Monthly Fee and Rebate Statement
- RD110 User Profile Maintenance
- RD115 User Profile 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
- TC910 T7 Daily Match Step Activity
- TD930 Daily Trade Statistics
- TL001 System Transaction Overview
- TL100 Order to Trade Ratio
- TL900 Daily Order and Quote Transactions
- TT133 Trading Risk Event Report
- TT135 Risk Event Report

### 6.161 rptNam

Description This field contains the report name.

Format alphanumeric 30

|                             |               |
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Where used:

- CB042 Fee Per Executed Order
- CB050 Fee Overall Summary
- CB060 Fee Statement
- CB062 Designated Sponsor Refund
- CB068 Transaction Overview
- CB080 Monthly Fee and Rebate Statement
- RD110 User Profile Maintenance
- RD115 User Profile 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
- TC910 T7 Daily Match Step Activity
- TD930 Daily Trade Statistics
- TL001 System Transaction Overview
- TL100 Order to Trade Ratio
- TL900 Daily Order and Quote Transactions
- TT133 Trading Risk Event Report
- TT135 Risk Event Report

## 6.162 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
- CB080 Monthly Fee and Rebate Statement
- RD110 User Profile Maintenance
- RD115 User Profile 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

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TC910 T7 Daily Match Step Activity  
TD930 Daily Trade Statistics  
TL001 System Transaction Overview  
TL100 Order to Trade Ratio  
TL900 Daily Order and Quote Transactions  
TT133 Trading Risk Event Report  
TT135 Risk Event Report

### 6.163 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
- CB080 Monthly Fee and Rebate Statement
- RD110 User Profile Maintenance
- RD115 User Profile 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
- TC910 T7 Daily Match Step Activity
- TD930 Daily Trade Statistics
- TL001 System Transaction Overview
- TL100 Order to Trade Ratio
- TL900 Daily Order and Quote Transactions
- TT133 Trading Risk Event Report
- TT135 Risk Event Report

### 6.164 rptPrntRunDat

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

|                             |               |
|-----------------------------|---------------|
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| Format      | DateFormat   |
|-------------|--|
| Where used: | CB042 Fee Per Executed Order<br>CB050 Fee Overall Summary<br>CB060 Fee Statement<br>CB062 Designated Sponsor Refund<br>CB068 Transaction Overview<br>CB080 Monthly Fee and Rebate Statement<br>RD110 User Profile Maintenance<br>RD115 User Profile Status<br>RD130 Trade Enrichment Rule Maintenance<br>RD135 Trade Enrichment Rule Status<br>TC230 Cross and Quote Requests<br>TC540 Daily Order Maintenance<br>TC550 Open Order Detail<br>TC810 T7 Daily Trade Confirmation<br>TC812 T7 Daily Prevented Self-Matches<br>TC910 T7 Daily Match Step Activity<br>TD930 Daily Trade Statistics<br>TL001 System Transaction Overview<br>TL100 Order to Trade Ratio<br>TL900 Daily Order and Quote Transactions<br>TT133 Trading Risk Event Report<br>TT135 Risk Event Report |

### 6.165 secuAdminCod

|             |   |
|-------------|---|
| Description | This field uniquely identifies the modifying user.                        |
| Format      | alphanumeric 11   |
| Where used: | RD110 User Profile Maintenance<br>RD130 Trade Enrichment Rule Maintenance |

### 6.166 secuPrvClsPrc

|             |   |
|-------------|---|
| Description | This field contains the previous day closing price of the instrument. |
| Format      | numeric 10, 5   |

|                             |               |
|-----------------------------|---------------|
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Where used: TD930 Daily Trade Statistics

### 6.167 sessionId

Description This field contains the session ID.

Format numeric 9

Where used: CB068 Transaction Overview  
TC540 Daily Order Maintenance  
TC550 Open Order Detail

### 6.168 settTypCod

Description This field indicates the settlement type.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u>    |
|---------------------|----------------|------------------------|
| C                   |                | Cash Settlement        |
| E                   |                | Physical Settlement    |
| D                   |                | Derivative             |
| N                   |                | Notional Settlement    |
| P                   |                | Payment-versus-Payment |
| S                   |                | Stock                  |
| T                   |                | Cascade                |
| A                   |                | Alternate              |

Where used: TC810 T7 Daily Trade Confirmation

### 6.169 settlAcct

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

Format alphanumeric 35



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

### **6.170 settlAmnt**

Description (Accumulated) settlement amount of the executed order.

Format numeric 12, 2

Where used: TC810 T7 Daily Trade Confirmation

### **6.171 settlCurr**

Description This field contains the settlement currency.

Format alphanumeric 3

Where used: TC810 T7 Daily Trade Confirmation

### **6.172 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

### **6.173 settlLocat**

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

Format alphanumeric 5

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

### 6.174 smpDeletedQty

Description This field contains the prevented self-match quantity.

Format numeric 9

Where used: TC812 T7 Daily Prevented Self-Matches

### 6.175 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

### 6.176 sumAcctFeeCrtDayAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

### 6.177 sumAcctFeeCrtMthAmnt

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

Format numeric 15, 2

|                             |               |
|-----------------------------|---------------|
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Where used: CB050 Fee Overall Summary

### **6.178 sumAcctFeeCrtMthBal**

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

Format numeric 15, 2

Where used: CB060 Fee Statement

### **6.179 sumAcctFeePrvDayAmnt**

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

### **6.180 sumAcctFeePrvMthAmnt**

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

### **6.181 sumAcctFeeYtdAmnt**

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

Format numeric 15, 2

|                             |               |
|-----------------------------|---------------|
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Where used: CB050 Fee Overall Summary

### 6.182 sumAcctOrdrQty

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

Format numeric 13

Where used: CB060 Fee Statement

### 6.183 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

### 6.184 sumAcctTrnFeeAmnt

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

Format numeric 15, 2

Where used: CB042 Fee Per Executed Order

### 6.185 sumCurrDayAmnt

Description This field displays the sum of the current day amounts over all market groups.

Format numeric 11, 2

|                             |               |
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Where used: TL001 System Transaction Overview

### **6.186 sumCurrFeeCrtDayAmnt**

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

### **6.187 sumCurrFeeCrtMthAmnt**

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

### **6.188 sumCurrFeeCrtMthBal**

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

Format numeric 15, 2

Where used: CB060 Fee Statement

### **6.189 sumCurrFeePrvDayAmnt**

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

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|-----------------------------|---------------|
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### **6.190 sumCurrFeePrvMthAmnt**

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

### **6.191 sumCurrFeeYtdAmnt**

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

### **6.192 sumCurrOrdrQty**

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

Format numeric 13

Where used: CB060 Fee Statement

### **6.193 sumCurrOrdrVol**

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

Format numeric 13, 2

Where used: CB042 Fee Per Executed Order  
CB060 Fee Statement

### **6.194 sumCurrTrnFee**

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

Format numeric 15, 2

Where used: CB042 Fee Per Executed Order

### **6.195 sumFeeAdjAmnt**

Description This field contains the sum of fee adjustment amounts.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

### **6.196 sumFeeAmnt**

Description This field contains the sum of fees.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

### **6.197 sumFeeConnAmnt**

Description This field contains the sum of connection amounts.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

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### **6.198 sumHseFeeCrtMthBal**

Description This field contains the Total.

Format numeric 15, 2

Where used: CB060 Fee Statement

### **6.199 sumHseOrdrQty**

Description This field contains the order quantity.

Format numeric 13

Where used: CB060 Fee Statement

### **6.200 sumHseOrdrVol**

Description This field contains the order volume.

Format numeric 13, 2

Where used: CB060 Fee Statement

### **6.201 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

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### **6.202 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

### **6.203 sumInstIsinFeeCrtMthBal**

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

Format numeric 15, 2

Where used: CB060 Fee Statement

### **6.204 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

### **6.205 sumInstMembFeeCrtMthAmnt**

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

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### **6.206 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

### **6.207 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

### **6.208 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

### **6.209 sumInstOrdrAddCrt**

Description This field contains the sum of the additional credits per instrument and order.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

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### **6.210 sumInstOrdrQty**

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

Format numeric 13

Where used: CB060 Fee Statement

### **6.211 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

### **6.212 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

### **6.213 sumInstOrdrVol**

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

Format numeric 13, 2

Where used: CB042 Fee Per Executed Order  
CB060 Fee Statement

|                             |               |
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### **6.214 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   |

### **6.215 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   |

### **6.216 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  |

### **6.217 sumMembExcAddCrt**

|             |  |
|-------------|--|
| Description | This field contains the sum of the additional credits per exchange member. |
| Format      | numeric signed 15, 2   |
| Where used: | CB062 Designated Sponsor Refund  |

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### **6.218 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  |

### **6.219 sumMembFeeAmnt**

|             |   |
|-------------|---|
| Description | This field contains the sum of the fee amount per member. |
| Format      | numeric signed 15, 2                                      |
| Where used: | CB080 Monthly Fee and Rebate Statement                    |

### **6.220 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   |

### **6.221 sumMembFeeCrtMthAmnt**

|             |   |
|-------------|---|
| Description | This field contains the fee sum of the current month per Business Unit. |
| Format      | numeric 15, 2   |
| Where used: | CB050 Fee Overall Summary   |

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### **6.222 sumMembFeeCrtMthBal**

|             |   |
|-------------|---|
| Description | This field contains the fee sum of the current month per Business Unit. |
| Format      | numeric 15, 2   |
| Where used: | CB060 Fee Statement   |

### **6.223 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  |

### **6.224 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  |

### **6.225 sumMembFeeYtdAmnt**

|             |  |
|-------------|--|
| Description | This field contains the year-to-date fee sum per currency. |
| Format      | numeric 15, 2  |
| Where used: | CB050 Fee Overall Summary                                  |

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### 6.226 **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

### 6.227 **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

### 6.228 **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

### 6.229 **sumMembQuotQty**

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

Format numeric 9

Where used: CB068 Transaction Overview

|                             |               |
|-----------------------------|---------------|
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### **6.230 sumMembTotBuyOrdr**

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

### **6.231 sumMembTotQty**

|             |   |
|-------------|---|
| Description | This field contains the sum of all orders and quotes per business unit, account and instrument(ISIN). |
| Format      | numeric 9   |
| Where used: | CB068 Transaction Overview  |

### **6.232 sumMembTotSellOrdr**

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

### **6.233 sumMembTranFee**

|             |  |
|-------------|--|
| Description | This field contains the sum of order fees per transaction and per Business Unit. |
| Format      | numeric 15, 2  |
| Where used: | CB042 Fee Per Executed Order   |



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### **6.234 sumMembTxnCnt**

Description This field contains the sum of the transactions.

Format numeric 9

Where used: CB068 Transaction Overview

### **6.235 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

### **6.236 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

### **6.237 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

### **6.238 sumOtrExecOrdrQty**

Description This field contains the sum of executed orders.

Format numeric 15

Where used: TL100 Order to Trade Ratio

### **6.239 sumOtrOrdrQty**

Description This field contains the sum of entered, modified and deleted quantity.

Format numeric 15

Where used: TL100 Order to Trade Ratio

### **6.240 sumPartIdExecOrdrQty**

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

Format numeric 15

Where used: TL100 Order to Trade Ratio

### **6.241 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

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|                             |               |
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### **6.242 sumPartTotBuyOrdr**

|             |  |
|-------------|--|
| Description | This field contains the total of the order quantity bought per participant . |
| Format      | numeric 9  |
| Where used: | TC810 T7 Daily Trade Confirmation  |

### **6.243 sumPartTotSellOrdr**

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

### **6.244 sumRebFeeAmnt**

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

### **6.245 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   |

|                             |               |
|-----------------------------|---------------|
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### **6.246 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   |

### **6.247 sumSynch50To100**

|             |   |
|-------------|---|
| Description | This field displays the sum of the field synch50To100 over all instrument groups. |
| Format      | numeric 10, 2   |
| Where used: | TL001 System Transaction Overview   |

### **6.248 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  |

### **6.249 sumTotCntrBuy**

|             |   |
|-------------|---|
| Description | This field contains the accumulated qty of buy deal items for on-exchange trades. |
| Format      | numeric 9   |
| Where used: | TC812 T7 Daily Prevented Self-Matches   |

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| T7 Release 5.0              |               |
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### 6.250 sumTotCntrSell

|             |  |
|-------------|--|
| Description | This field contains the accumulated qty of sell deal items for on-exchange trades. |
| Format      | numeric 9  |
| Where used: | TC812 T7 Daily Prevented Self-Matches  |

### 6.251 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   |

### 6.252 sumUserTxnCnt

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

### 6.253 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   |

|                             |               |
|-----------------------------|---------------|
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Where used: TL001 System Transaction Overview

### 6.254 **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

### 6.255 **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

### 6.256 **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

|                             |               |
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### 6.257 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

### 6.258 timeValidity

Description This field contains the time validity.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 0                   | GFD            | Good For Day        |
| 1                   | GTC            | Good Till Cancelled |
| 3                   | IOC            | Immediate Or Cancel |
| 4                   | FOK            | Fill Or Kill        |
| 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

### 6.259 totBURules

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

Format numeric 5

Where used: RD135 Trade Enrichment Rule Status

|                             |               |
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### 6.260 totBusinessUnitIdRiskEvt

|             |  |
|-------------|--|
| Description | This field indicates the total business units. |
| Format      | numeric 5                                      |
| Where used: | TT133 Trading Risk Event Report                |

### 6.261 totBUUpdCodAdd

|             |   |
|-------------|---|
| Description | This field contains the number of added records per business unit.        |
| Format      | numeric 5   |
| Where used: | RD110 User Profile Maintenance<br>RD130 Trade Enrichment Rule Maintenance |

### 6.262 totBUUpdCodChg

|             |   |
|-------------|---|
| Description | This field contains the number of changed records per business unit.      |
| Format      | numeric 5   |
| Where used: | RD110 User Profile Maintenance<br>RD130 Trade Enrichment Rule Maintenance |

### 6.263 totBUUpdCodDel

|             |   |
|-------------|---|
| Description | This field contains the number of deleted records per business unit.      |
| Format      | numeric 5   |
| Where used: | RD110 User Profile Maintenance<br>RD130 Trade Enrichment Rule Maintenance |



|                             |               |
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#### **6.264 totParticipantIdRiskEvt**

|             |  |
|-------------|--|
| Description | This field indicates the total participants. |
| Format      | numeric 5                                    |
| Where used: | TT133 Trading Risk Event Report              |

#### **6.265 totParticipantUpdCodAdd**

|             |   |
|-------------|---|
| Description | This field contains the number of added records per Participant.          |
| Format      | numeric 5   |
| Where used: | RD110 User Profile Maintenance<br>RD130 Trade Enrichment Rule Maintenance |

#### **6.266 totParticipantUpdCodChg**

|             |   |
|-------------|---|
| Description | This field contains the number of changed records per Participant.        |
| Format      | numeric 5   |
| Where used: | RD110 User Profile Maintenance<br>RD130 Trade Enrichment Rule Maintenance |

#### **6.267 totParticipantUpdCodDel**

|             |   |
|-------------|---|
| Description | This field contains the number of deleted records per Participant.        |
| Format      | numeric 5   |
| Where used: | RD110 User Profile Maintenance<br>RD130 Trade Enrichment Rule Maintenance |

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### **6.268 totQty**

Description This field contains the total quantity.

Format numeric 9

Where used: CB068 Transaction Overview

### **6.269 totUserIdRiskEvt**

Description This field indicates the total users.

Format numeric 5

Where used: TT133 Trading Risk Event Report

### **6.270 totUserUpdCodAdd**

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

Format numeric 5

Where used: RD110 User Profile Maintenance

### **6.271 totUserUpdCodChg**

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

Format numeric 5

Where used: RD110 User Profile Maintenance

|                             |               |
|-----------------------------|---------------|
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### 6.272 totUserUpdCodDel

|             |   |
|-------------|---|
| Description | This field contains the number of deleted records per user. |
| Format      | numeric 5   |
| Where used: | RD110 User Profile Maintenance                              |

### 6.273 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<br>RD135 Trade Enrichment Rule Status<br>TC540 Daily Order Maintenance   |

### 6.274 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   |

### 6.275 tradeType

|             |                                      |
|-------------|--------------------------------------|
| Description | This field indicates the trade type. |
| Format      | alphanumeric 1                       |

|                             |               |
|-----------------------------|---------------|
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| <u>Valid Values</u> | <u>Decodes</u>        | <u>Descriptions</u>   |
|---------------------|-----------------------|---|
| 1                   | Normal                | Trade resulting from an Incoming, a book or a triggered order |
| 2                   | Auction               | Trade resulting from an order book uncrossing                 |
| 3                   | Cancel                | Trade reversal  |
| 8                   | Prevented Cross Trade | Trade was prevented by Self-Match Prevention                  |

Where used: TC810 T7 Daily Trade Confirmation  
TC812 T7 Daily Prevented Self-Matches  
TC910 T7 Daily Match Step Activity

## 6.276 tradingCapacity

Description This field indicates the trading capacity.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 1                   | CU             | Agency              |
| 5                   | PR             | Proprietary         |
| 6                   | MM             | Market-Making       |

Where used: TC540 Daily Order Maintenance  
TC550 Open Order Detail  
TC812 T7 Daily Prevented Self-Matches

## 6.277 tradingRestriction

Description This field contains the trading restriction.

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u>  |
|---------------------|----------------|----------------------|
| 1                   | CAO            | Closing Auction Only |
| 2                   | BOC            | Book or Cancel       |
| 3                   | AO             | Auction Only         |
| 4                   | OAO            | Opening Auction Only |

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

### 6.278 trailStopAbsPrice

Description This field contains the absolute price for trailing stop order.

Format numeric signed 9, 5

Where used: TC540 Daily Order Maintenance  
TC550 Open Order Detail

### 6.279 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

### 6.280 tranFee

Description This field indicates the transaction fee amount.

Format numeric signed 15, 2

Where used: CB042 Fee Per Executed Order

### 6.281 tranTypCod

Description This field contains the transaction type code.

|                             |               |
|-----------------------------|---------------|
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Format                      alphanumeric 1

Where used:                TL001 System Transaction Overview

### **6.282    trDay**

Description                This field contains Trading Day (one row per day of the current month).

Format                      DateFormat

Where used:                CB042 Fee Per Executed Order

### **6.283    trdFeeAmnt**

Description                This field contains the trading fee.

Format                      numeric signed 15, 2

Where used:                CB062 Designated Sponsor Refund

### **6.284    trdQty**

Description                This field contains the traded quantity.

Format                      numeric 9

Where used:                CB062 Designated Sponsor Refund

### **6.285    triggered**

Description                This field contains the triggered flag.

Format                      alphanumeric 1

|                             |               |
|-----------------------------|---------------|
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| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| 2                   | STP            | Stop Order          |
| 4                   | OCO            | One Cancels Other   |

Where used: TC540 Daily Order Maintenance  
TC550 Open Order Detail

### **6.286 trnTim**

Description This field contains the transaction time.

Format TimeFormat

Where used: TT135 Risk Event Report

### **6.287 txnCnt**

Description This field contains the transaction count.

Format numeric 9

Where used: CB068 Transaction Overview

### **6.288 txnTypNam**

Description This field contains the transaction type name.

Format alphanumeric 13

Where used: CB068 Transaction Overview

|                             |               |
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### 6.289 updCod

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

Format alphanumeric 1

| <u>Valid Values</u> | <u>Decodes</u> | <u>Descriptions</u> |
|---------------------|----------------|---------------------|
| A                   | Add            |                     |
| C                   | Change         |                     |
| D                   | Delete         |                     |
| G                   | Grp Ch         |                     |

Where used: RD110 User Profile Maintenance  
RD130 Trade Enrichment Rule Maintenance

### 6.290 updDat

Description This field contains the date of last update

Format DateFormat

Where used: RD110 User Profile Maintenance  
RD130 Trade Enrichment Rule Maintenance  
TT133 Trading Risk Event Report

### 6.291 updtFldNam

Description This field indicates the name of the data unit which has been changed.

Format alphanumeric 32

Where used: RD110 User Profile Maintenance  
RD130 Trade Enrichment Rule Maintenance



|                             |               |
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### 6.292 updTim

Description This field contains time of the last change performed.

Format TimeFormat

Where used:  
RD110 User Profile Maintenance  
RD130 Trade Enrichment Rule Maintenance  
TT133 Trading Risk Event Report

### 6.293 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  
TC230 Cross and Quote Requests  
TC540 Daily Order Maintenance  
TC550 Open Order Detail  
TC810 T7 Daily Trade Confirmation  
TC812 T7 Daily Prevented Self-Matches  
TL100 Order to Trade Ratio  
TT133 Trading Risk Event Report

### 6.294 userNumericId

Description This field indicates numeric identifier of the user.

Format numeric 6

Where used:  
RD110 User Profile Maintenance  
RD115 User Profile Status

|                             |               |
|-----------------------------|---------------|
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### 6.295 userOrdrNum

|             |  |
|-------------|--|
| Description | This field contains the free-format order reference text for member internal usage.  |
| Format      | alphanumeric 16  |
| Where used: | TC540 Daily Order Maintenance<br>TC550 Open Order Detail<br>TC810 T7 Daily Trade Confirmation<br>TC812 T7 Daily Prevented Self-Matches |

### 6.296 usrGroup

|             |  |
|-------------|--|
| Description | This field contains the name of the trader group the user belongs to inside the business unit. Every group can define their own name. Every user can only belong to one group. |
| Format      | alphanumeric 3   |
| Where used: | RD115 User Profile Status  |

### 6.297 validityFlg

|             |   |
|-------------|---|
| Description | This field indicates the business status of a trade enrichment rule |
| Format      | alphanumeric 1  |
| Where used: | RD135 Trade Enrichment Rule Status                                  |

### 6.298 versionNo

|             |  |
|-------------|--|
| Description | This field contains version number for order modification. |
| Format      | numeric 9  |

|                             |               |
|-----------------------------|---------------|
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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

### 6.299 volumeFactor

Description This field displays the OTR parameter set per OTR instrument group.

Format numeric 12

Where used: TL100 Order to Trade Ratio

### 6.300 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

## 7 Glossary

| Term               | Explanation   |
|--------------------|---|
| DBAG               | Deutsche Börse AG   |
| ETI                | Enhanced Trading Interface  |
| Eurex              | European Exchange. Electronic trading and clearing of options and financial futures.      |
| Member             | Market participant.   |
| Xetra <sup>®</sup> | Exchange Electronic Trading. Deutsche Börse's electronic trading system for cash markets. |
| XML                | Extensible Markup Language  |
| XSD                | XML Schema Definition   |

Table 7.1 - Glossary