T7 Release 6.1

XML Report Reference Manual

Production

1.1.4

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1 Introduction

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

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

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

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

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

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

2 XML Trading Reports Concepts

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

2.1 XML Report Layout

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

2.1.1 Structures

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

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

Naming conventions for structures are:

reportName	Main structure of a report
*reportName***Grp*	Sub structure of a report
*reportName***KeyGrp*	Sub structure of a report which contains key fields

2.1.2 Structure Members

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

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

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

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

2.1.3 Data Types

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

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

2.1.4 Rules for creating the XML Structure

2.1.4.1 Main Report Structure

The report XML structure is enclosed in the tag

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

2.1.4.2 Substructures

Substructures are written to

<structureName>
    ...
</structureName>

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

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

2.1.4.3 Field Values

Field values are written as

    <fieldName>fieldValue</fieldName>

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

    <fieldName/>

Optional fields are omitted if no value is given.

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

Examples:

    <instNam>DBO</instNam>
    <text>430-11172   </text>

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

Example:

    <sumTrnLngQty>558</sumTrnLngQty>

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

Example:

    <valPerTick>1.0000</valPerTick>

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

Example:

<sumPrmVmarAmnt>-88880.00</sumPrmVmarAmnt>

2.1.5 Rules for Text Reports

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

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

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

2.1.5.1 Generic Text Report Structure

The creation of generic text reports uses the following rules:

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

2.1.5.2 Field Values

The display of field values adheres to the following rules:

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

The specific rules for numeric values are

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

2.2 Common Report Engine

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

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

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

2.3 Product and Instrument Reference Data

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

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

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

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

3 Introduction to XML Reports

3.1 XML Report Characteristics

The XML report descriptions contain the following information:

Description

A textual description of the functional contents of the report.

Frequency

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

Availability

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

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

XML Report Structure

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

M/O

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

Text Report Heading

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

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

Text Report Structure

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

3.2 Structure cardinality

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

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

structure

or

structure, repeated *cardinality* times:

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

Table 3.1 - Structure Cardinality Descriptors

3.3 Usage Code

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

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

Table 3.2 - Field Usage Codes

3.4 Reports per T7 Trading Instance

For members participating on trading on the T7/FX instance certain reports will be provided separately for T7/FX in addition to the trading reports provided today. This allows identifying reference data changes and trading activities performed on T7/FX.
Report ID and report layout will not change. Reports can be distinguished by the corresponding T7 trading instance specific environment number in the report file name (e.g., “70” for T7/FX Production, “90” for T7 Production).

The following table provides the list of affected reports.

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

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

4 XML Report Descriptions

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

CONFIG_IDENTIFIER	T7Rep 61.00.01
CONFIG_DATE	2018-05-30 14:46

4.1 CB Clearing Position and Transactions

4.1.1 CB042 Fee Per Executed Order

Description	This report lists each transaction per Order ID, the fee of each executed order and the order volume. It is summed by instrument and account type. This report is sorted by trading currency, account type, instrument and fee type. For each instrument the totals are shown for actual payable fees. For each trading currency, converted into billing currency by the mentioned exchange rate, these totals are accumulated by instrument and account type of an exchange member. This report provides also a sum of order volume and number of orders. This report is available only for cash markets.
Frequency	Daily.
Availability	This report is available for all members.

XML Report Structure	M/O	Text Report Heading
cb042		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
cb042Grp, repeated 0 ... variable times:		
cb042KeyGrp		
participantGrp		
participant	m	Participant

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

sumMembOrdrQty	m	Total Number Of Orders Per Exchange Member:

Text Report Structure

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

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

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

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

4.1.2 CB050 Fee Overall Summary

Description	This report shows the current and previous day's fees in the billing currency sorted by trading currency. In addition, it shows the fees produced currently, in the previous month and all together during the year. This report is available only for cash markets.
Frequency	Daily.
Availability	This report is available for all members.

XML Report Structure	M/O	Text Report Heading
cb050		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
cb050Grp, repeated 0 ... variable times:		
cb050KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
cb050Grp1, repeated 1 ... variable times:		
cb050KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
cb050Grp2, repeated 1 ... variable times:		
cb050KeyGrp2		
exchCurrTypCod	m	Trading Currency
currTypCod	m	Billing Currency
cb050Grp3, repeated 1 ... variable times:		
cb050KeyGrp3		
acctTypGrp	m	Ac

cb050Grp4, repeated 1 ... variable times:		
cb050KeyGrp4		
product	m	Prod
instrumentMnemonic	o	Instrument
isinCod	m	
cb050Rec, repeated 1 ... variable times:		
feeTypCod	m	FeeTyp
feeTypNam	m	FeeTypNam
feePrvDayAmnt	m	FeePrevDayAmnt
feeCrtDayAmnt	m	FeeCrtDayAmnt
feeCrtMthAmnt	m	FeeCrtMthBal
feePrvMthAmnt	m	FeePrvMthBal
feeYtdAmnt	m	FeeYtdBal
sumInstMembFeePrvDayAmnt	m	Total Trans Fees Per Instrument:
sumInstMembFeeCrtDayAmnt	m	
sumInstMembFeeCrtMthAmnt	m	
sumInstMembFeePrvMthAmnt	m	
sumInstMembFeeYtdAmnt	m	
sumAcctFeePrvDayAmnt	m	Total Fees Per Account:
sumAcctFeeCrtDayAmnt	m	
sumAcctFeeCrtMthAmnt	m	
sumAcctFeePrvMthAmnt	m	
sumAcctFeeYtdAmnt	m	
sumCurrFeePrvDayAmnt	m	Total Fees Per Trading Currency(XXX) in EUR:
sumCurrFeeCrtDayAmnt	m	
sumCurrFeeCrtMthAmnt	m	
sumCurrFeePrvMthAmnt	m	
sumCurrFeeYtdAmnt	m	
sumMembFeePrvDayAmnt	m	Total Fees Per Exchange Member:
sumMembFeeCrtDayAmnt	m	
sumMembFeeCrtMthAmnt	m	
sumMembFeePrvMthAmnt	m	
sumMembFeeYtdAmnt	m	

Text Report Structure

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

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

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

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

4.1.3 CB060 Fee Statement

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

XML Report Structure	M/O	Text Report Heading
cb060		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
cb060Grp, repeated 0 ... variable times:		
cb060KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
cb060Grp1, repeated 1 ... variable times:		
cb060KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
cb060Grp2, repeated 1 ... variable times:		
cb060KeyGrp2		
exchCurrTypCod	m	Trading Currency
currTypCod	m	Billing Currency

cb060Grp3, repeated 1 ... variable times:		
cb060KeyGrp3		
acctTypGrp	m	Ac
cb060Grp4, repeated 1 ... variable times:		
cb060KeyGrp4		
product	m	Prod
instrumentMnemonic	o	Instrument
isinCod	m	
cb060Rec, repeated 1 ... variable times:		
feeTypCod	m	FeeTyp
feeTypNam	m	FeeTypNam
feeCrtMthBal	m	FeeCrtMthBal
orderVol	m	OrderVol
ordrQty1	m	OrderQuant
sumInstIsinFeeCrtMthBal	m	Total Per Instrument:
sumInstOrdrVol	m	
sumInstOrdrQty	m	
sumAcctFeeCrtMthBal	m	Total Per Account:
sumAcctOrdrVol	m	
sumAcctOrdrQty	m	
sumCurrFeeCrtMthBal	m	Total Per Trading Currency (XXX) in EUR:
sumCurrOrdrVol	m	
sumCurrOrdrQty	m	
sumMembFeeCrtMthBal	m	Total Per Exchange Member:
sumMembOrdrVol	m	Total Volume Per Exchange Member:
sumMembOrdrQty	m	Total Number of Orders Per Exchange Member:
sumHseFeeCrtMthBal	o	Total All Exchange Members:
sumHseOrdrVol	o	
sumHseOrdrQty	o	

Text Report Structure

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

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

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

4.1.4 CB062 Designated Sponsor Refund

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

XML Report Structure	M/O	Text Report Heading
cb062		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
cb062Grp, repeated 0 ... variable times:		
cb062KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
cb062Grp1, repeated 1 ... variable times:		
cb062KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
cb062Grp2, repeated 1 ... variable times:		
cb062KeyGrp2		
currTypCod	m	Currency
cb062Grp3, repeated 1 ... variable times:		
cb062KeyGrp3		
mktGrpNam	m	MktGrp
cb062Grp4, repeated 1 ... variable times:		
cb062KeyGrp4		

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

Text Report Structure

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

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

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

    Prod     Instrument
------------ ---------- ------------
XXXXXXXXXXXX XXXXXXXXXX XXXXXXXXXXXX

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

4.1.5 CB068 Transaction Overview

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

XML Report Structure	M/O	Text Report Heading
cb068		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
cb068Grp, repeated 0 ... variable times:		
cb068KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
cb068Grp1, repeated 0 ... variable times:		
cb068KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
cb068Grp1Inst, repeated 0 ... variable times:		
dscr1	m	
cb068InstRec, repeated 0 ... variable times:		
instrumentMnemonic	o	Instrument

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

Text Report Structure

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

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

------------------------------------------------------------------------------------------------------------------------------------
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

------------------------------------------------------------------------------------------------------------------------------------
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

------------------------------------------------------------------------------------------------------------------------------------
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

4.1.6 CB069 Transaction Report

Description	This report provides Participants with detailed information about their product specific transactions, traded volume and ordered volume. This report is grouped into three parts. The first part provides the information on the number of transactions, ordered volume and traded volume per product per limit type. The second part provides additional granularity of session ID level to the information from the first part. The third part provides additional granularity of trader ID level to the information from the first part. The column 'User' lists trader IDs. For the limit type 'Standard', the values of traded volume and ordered volume are not measured separately. "n/a" stands for not available. Please note that transactions carried out on the Eurex Classic system (i.e. off-book trading and clearing-related functionality) are not included in this report. This report is available only for derivative markets.
Frequency	Daily (additional intra-day reports).
Availability	This report is available for all members.

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

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

Text Report Structure

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

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

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

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

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

4.1.7 CB080 Monthly Fee and Rebate Statement

Description	This monthly report provides at the end of the month an overview of all monthly fees and rebates/refunds for Cash Market for reconciling the invoice. This report is available only for cash markets.
Frequency	Monthly.
Availability	This report is available for all members.

XML Report Structure	M/O	Text Report Heading
cb080		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
cb080Grp, repeated 0 ... variable times:		
cb080KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
cb080Grp1, repeated 0 ... variable times:		
cb080KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
cb080Grp2, repeated 1 ... variable times:		
cb080KeyGrp2		
currTypCod	m	Billing Currency
cb080Rec, repeated 1 ... variable times:		
feeTypCod	o	FeeTyp
feeTypNam	o	FeeTypNam
etiCmlVol	o	Cumulated Vol
etiUnRebFee	o	Unrebated Fee

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

Text Report Structure

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

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

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


Fees:
-----

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


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

ETI/NP Rebate Details:

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

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


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

FeeTyp   FeeTypNam                                   Amount
------ ---------------                            ---------------
XXX   XXXXXXXXXXXXXXX                             -99999999999.99

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

```
Manual Fee Adjustments:
-----------------------

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


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

4.2 RD Trading RDS Reports

4.2.1 RD110 User Profile Maintenance

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

XML Report Structure	M/O	Text Report Heading
rd110		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
rd110Grp, repeated 0 ... variable times:		
rd110KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
rd110Grp1, repeated 1 ... variable times:		
rd110KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
rd110Grp2, repeated 1 ... variable times:		
rd110KeyGrp2		
user	o	Trader
userNumericId	o	Trader Id

rd110Grp3, repeated 1 ... variable times:		
rd110KeyGrp3		
recTypCod	m	(XML only)
rd110Rec1, repeated 0 ... variable times:		
secuAdminCod	m	SecuAdmin
updCod	m	UpdCod
updDat	m	Upd date
updTim	m	Upd Time
prvUpdDat	o	PrvUpdDat
updtFldNam	m	FieldName
audtValBefore	o	Previous Value
audtValAfter	o	New Value
rd110Rec2, repeated 0 ... variable times:		
secuAdminCod	m	SecuAdmin
updCod	m	UpdCod
updDat	m	Upd Date
updTim	m	Upd Time
prvUpdDat	o	PrvUpdDat
mktGrpNam	m	MktGrp
entRole	m	Role
rd110Rec3, repeated 0 ... variable times:		
secuAdminCod	m	SecuAdmin
updCod	m	UpdCod
updDat	m	Upd Date
updTim	m	Upd Time
prvUpdDat	o	PrvUpdDat
tesType	m	TES Type
tesEligibility	m	TES Eligibility
totUserUpdCodAdd	o	Total User Add
totUserUpdCodChg	o	Total User Change
totUserUpdCodDel	o	Total User Delete
totBUUpdCodAdd	m	Total Business Unit Add
totBUUpdCodChg	m	Total Business Unit Change
totBUUpdCodDel	m	Total Business Unit Delete
totParticipantUpdCodAdd	o	Total Participant Add
totParticipantUpdCodChg	o	Total Participant Change
totParticipantUpdCodDel	o	Total Participant Delete

Text Report Structure

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

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

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

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

 SecuAdmin  UpdCod Upd Date Upd Time PrvUpdDat TES Type TES Eligibility
----------- ------ -------- -------- --------- -------- ---------------
XXXXXXXXXXX XXXXXX 31-12-09 23:59:59 31-12-09    XXX          X
                                     ---------
Total User Add                          99,999
                                     ---------
Total User Change                       99,999
                                     ---------
Total User Delete                       99,999
                                     ---------
Total Business Unit Add                 99,999
                                     ---------
Total Business Unit Change              99,999
                                     ---------
Total Business Unit Delete              99,999
                                     ---------
Total Participant Add                   99,999
                                     ---------
Total Participant Change                99,999
                                     ---------
Total Participant Delete                99,999
```

4.2.2 RD115 User Profile Status

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

XML Report Structure	M/O	Text Report Heading
rd115		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
rd115Grp, repeated 0 ... variable times:		
rd115KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
rd115Grp1, repeated 1 ... variable times:		
rd115KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
rd115Grp2, repeated 1 ... variable times:		
rd115KeyGrp2		
user	o	Trader
userNumericId	o	Trader Id
rd115Rec1		
category	o	Category

usrGroup	o	Grp
level	o	Lvl
logNam	o	Login
isUSFlg	o	US
effStatus	o	EffSts
delProtected	o	DelProt
enableProprietaryAcct	o	Enable P Acct
enableAgencyAcct	o	Enable A Acct
enableMarketMakingAcct	o	Enable M Acct
enableBESTAcct	o	Enable BEST Acct
enableRisklessPrincipalAcct	o	Enable R Acct
maxOrderValue	o	MaxOrdrVal
maxOrdrQty	o	MaxOrdrQty
settlAcct	o	Settl Acct
settlLocat	o	Settl Loc
prefSettlAcct	o	Pref Settl Acct
prefSettlLocat	o	Pref Settl Loc
rd115Grp3, repeated 0 ... variable times:		
rd115KeyGrp3		
mktGrpNam	m	MktGrp
rd115Rec2, repeated 0 ... variable times:		
entRole	m	Role
rd115Grp4, repeated 0 ... variable times:		
tesType	m	TES Type
tesEligibility	m	TES Eligibility

Text Report Structure

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

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

Category                    Grp Lvl    Login    US EffSts DelProt Enable P Acct Enable A Acct Enable M Acct Enable BEST Acct
                            Enable R Acct     MaxOrdrVal         MaxOrdrQty Settl Acct                        Settl Loc
                            Pref Settl Acct                    Pref Settl Loc
--------------------------- --- --- ---------- -- ------ ------- ------------ ------------ ------------ ---------------
XXXXXXXXXXXXXXXXXXXXXXXXXXX XXX  X  XXXXXXXXXX X    X      X         X            X            X             X
                                 X      9,999,999,999.99999999+ 999999     XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXX
                            XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX     XXXXX

 MktGrp
--------
XXXXXXXX

  Role
-----------------------------
XXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

4.2.3 RD120 User Transaction Size Limit Maintenance

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

XML Report Structure	M/O	Text Report Heading
rd120		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
rd120Grp, repeated 0 ... variable times:		
rd120KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
rd120Grp1, repeated 1 ... variable times:		
rd120KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
rd120Grp2, repeated 1 ... variable times:		
rd120KeyGrp2		
user	o	Trader
userNumericId	o	Trader Id

rd120Rec, repeated 1 ... variable times:

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

Text Report Structure

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

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

 MktGrp      Prod     UpdCod Upd Date Upd Time  SecuAdmin  PrvUpdDat          FieldName                  Previous Value
          New Value
-------- ----------- ------ -------- -------- ---------- --------- ------------------------------ ------------------------------
XXXXXXXX XXXXXXXXXXX XXXXXX 31-12-09 23:59:59 XXXXXXXXXX 31-12-09  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
          XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
                                                                   ------------------------------
Total User Add                                                                              99,999
                                                                   ------------------------------
Total User Change                                                                           99,999
                                                                   ------------------------------
Total User Delete                                                                           99,999
                                                                   ------------------------------
Total Business Unit Add                                                                     99,999
                                                                   ------------------------------
Total Business Unit Change                                                                  99,999
                                                                   ------------------------------
Total Business Unit Delete                                                                  99,999
                                                                   ------------------------------
Total Participant Add                                                                       99,999
                                                                   ------------------------------
Total Participant Change                                                                    99,999
                                                                   ------------------------------
Total Participant Delete                                                                    99,999
```

4.2.4 RD125 User Transaction Size Limit Status

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

XML Report Structure	M/O	Text Report Heading
rd125		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
rd125Grp, repeated 0 ... variable times:		
rd125KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
rd125Grp1, repeated 1 ... variable times:		
rd125KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
rd125Grp2, repeated 1 ... variable times:		
rd125KeyGrp2		
user	o	Trader

userNumericId	o	Trader Id
rd125Rec, repeated 1 ... variable times:		
mktGrpNam	m	MktGrp
product	m	Prod
maxOrdrQty	m	MaxOrdQty
maxCalSprdQty	m	MaxCalSprdQty
maxTESQty	m	Max TES Qty
effMaxOrdrQty	m	EffMaxOrdQty
effMaxCalSprdQty	m	EffMaxCalSprdQty
effMaxTESQty	m	EffMaxTESQty
totUserProd	o	Total Assigned Products

Text Report Structure

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

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

4.2.5 RD130 Trade Enrichment Rule Maintenance

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

XML Report Structure	M/O	Text Report Heading
rd130		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
rd130Grp, repeated 0 ... variable times:		
rd130KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
rd130Grp1, repeated 1 ... variable times:		
rd130KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
rd130Grp2, repeated 1 ... variable times:		
rd130KeyGrp2		
tradeEnrichmentRuleId	m	Rule ID
rd130Rec, repeated 1 ... variable times:		
updCod	m	UpdCod
updDat	m	Upd Date
updTim	m	Upd Time

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

Text Report Structure

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

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

4.2.6 RD135 Trade Enrichment Rule Status

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

XML Report Structure	M/O	Text Report Heading
rd135		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
rd135Grp, repeated 0 ... variable times:		
rd135KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
rd135Grp1, repeated 1 ... variable times:		
rd135KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
rd135Grp2, repeated 1 ... variable times:		
rd135KeyGrp2		
tradeEnrichmentRuleId	m	Rule ID
rd135Rec, repeated 1 ... variable times:		
validityFlg	m	Valid
account	o	Ac
accountName	o	Account Name
freeText1	o	Text 1

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

Text Report Structure

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

Valid Ac         Account Name            Text 1      Text 2      Text 3        Text 4      O TakeUpMbr Coop Part. Ext.Memb.
       Beneficiary
----- -- -------------------------------- ----------- ----------- ----------- --------------- - --------- ---------- ---------
  X   XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXXXXXX X   XXXXX      XXXX     XXXXXXX
       XXXXXXXXX
                     -----
Total Defined Rules 99999
```

4.2.7 RD140 Pre-trade Limits Maintenance - Trading Participant

Description	This report provides an overview of all changes made to pre-trade limits defined by the trading participant during the business day. Pre-trade limits are functional limits on the number of open orders and quote sides stored in the orderbook. This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

XML Report Structure	M/O	Text Report Heading
rd140		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
rd140Grp, repeated 0 ... variable times:		
rd140KeyGrp		
participant	m	Participant
rd140Grp1, repeated 0 ... variable times:		
rd140KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
rd140Rec1, repeated 0 ... variable times:		
updCod	m	UpdCod
updDat	m	Upd Date
updTim	m	Upd Time
secuAdminCod	m	SecuAdmin
prvUpdDat	o	PrvUpdDat
updtFldNam	m	FieldName
audtValBefore	o	Previous value

audtValAfter	o	New value
rd140Grp2, repeated 0 ... variable times:		
rd140KeyGrp2		
product	o	Product
rd140Rec2		
updCod	m	UpdCod
updDat	m	Upd Date
updTim	m	Upd Time
secuAdminCod	m	SecuAdmin
prvUpdDat	o	PrvUpdDat
updtFldNam	m	FieldName
audtValBefore	o	Previous value
audtValAfter	o	New value
rd140Grp3, repeated 0 ... variable times:		
rd140KeyGrp3		
sessionId	m	Session ID
rd140Rec3, repeated 0 ... variable times:		
updCod	m	UpdCod
updDat	m	Upd Date
updTim	m	Upd Time
secuAdminCod	m	SecuAdmin
prvUpdDat	o	PrvUpdDat
updtFldNam	m	FieldName
audtValBefore	o	Previous value
audtValAfter	o	New value
rd140Grp4, repeated 0 ... variable times:		
rd140KeyGrp4		
product	o	Product
rd140Rec4		
updCod	m	UpdCod
updDat	m	Upd Date
updTim	m	Upd Time
secuAdminCod	m	SecuAdmin
prvUpdDat	o	PrvUpdDat
updtFldNam	m	FieldName
audtValBefore	o	Previous value
audtValAfter	o	New value
totBUUpdCodAdd	m	Total Business Unit Add
totBUUpdCodChg	m	Total Business Unit Change
totBUUpdCodDel	m	Total Business Unit Delete

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

Text Report Structure

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

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

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

  Product    UpdCod Upd Date Upd Time  SecuAdmin  PrvUpdDat          FieldName                    Previous value
             New value
------------ ------ -------- -------- ---------- --------- ------------------------------ ------------------------------
XXXXXXXXXXXX XXXXXX 31-12-09 23:59:59 XXXXXXXXXX 31-12-09  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
             XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

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

  Product    UpdCod Upd Date Upd Time  SecuAdmin  PrvUpdDat          FieldName                    Previous value
             New value
------------ ------ -------- -------- ---------- --------- ------------------------------ ------------------------------
XXXXXXXXXXXX XXXXXX 31-12-09 23:59:59 XXXXXXXXXX 31-12-09  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
             XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
                        ------
Total Business Unit Add 99,999
                           ------
Total Business Unit Change 99,999
                           ------
Total Business Unit Delete 99,999
                       ------
Total Participant Add 99,999
                          ------
Total Participant Change 99,999
                          ------
Total Participant Delete 99,999
```

4.2.8 RD145 Pre-trade Limits Status - Trading Participant

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

XML Report Structure	M/O	Text Report Heading
rd145		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
rd145Grp, repeated 0 ... variable times:		
rd145KeyGrp		
participant	m	Participant
rd145Grp1, repeated 1 ... variable times:		
rd145KeyGrp1		
businessUnit	m	Business Unit
rd145Rec1		
maxNoBookOrdersPerFutureBu	o	All Futures (BU)
maxNoBookOrdersPerOptionBu	o	All Options (BU)
rd145Grp2, repeated 0 ... variable times:		
rd145KeyGrp2		
product	o	Product
rd145Rec2		
maxNoBookOrdersBu	o	Product Specific (BU)
rd145Grp3, repeated 0 ... variable times:		
rd145KeyGrp3		
sessionId	o	Session ID
rd145Rec3		

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

Text Report Structure

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

Business Unit All Futures (BU) All Options (BU)
------------- --------------- ---------------
  XXXXXXXX            999999          999999

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

Session ID All Futures (Session) All Options (Session)
---------- -------------------- --------------------
 999999999              999999               999999

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

4.2.9 RD155 Pre-trade Limits Status - Clearing Participant

Description	For each clearing participant, this report lists the pre-trade limits defined by their trading participants in existing clearing relationships. Pre-trade limits are functional limits on the number of open orders and quote sides stored in the orderbook. This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for clearing members only.

XML Report Structure	M/O	Text Report Heading
rd155		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
rd155Grp, repeated 0 ... variable times:		
rd155KeyGrp		
clearingParticipant	m	Participant
rd155Grp1, repeated 1 ... variable times:		
rd155KeyGrp1		
tradingParticipant	m	TrdPart
tradPartLngName	m	Trading Participant Name
rd155Rec1		
maxNoBookOrdersPerFutureBu	o	All Futures (BU)
maxNoBookOrdersPerOptionBu	o	All Options (BU)
rd155Grp2, repeated 0 ... variable times:		
rd155KeyGrp2		
product	o	Product
rd155Rec2		
maxNoBookOrdersBu	o	Product Specific (BU)

Text Report Structure

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

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

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

4.3 TA Trading Maintenance

4.3.1 TA113 Complex and Flexible Instrument Definition

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

XML Report Structure	M/O	Text Report Heading
ta113		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
ta113Grp, repeated 0 ... variable times:		
ta113KeyGrp		
instrumentTypGrp		
product	m	Product
instrumentType	m	InstType

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

Text Report Structure

```
  Product    InstType SubType
------------ -------- -------
XXXXXXXXXXXX XXXXXXXX XXXXXXX

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

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

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

                         FlxContract                        SynP
------------------------------------------------------------ ----
XXXX XXXXXXXXXXXX 31-12-09 99999.9999 9 X XXXXXXXXXXXXXXXXXX XXXX
```

4.3.2 TA114 Variance Futures Parameter

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

XML Report Structure	M/O	Text Report Heading
ta114		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
ta114Grp, repeated 0 ... variable times:		
ta114KeyGrp		
product	m	Product
nextTradDat	m	Next Trading Date
prodHistoryGrp, repeated 1 ... variable times:		
prodTradDat	m	Prod Date
defaultClearingPriceOffset	m	Default Offset
vegaUnit	m	VegaUn
annualisationFactor	m	Ann
secuLstClsPrc	m	UndClsPrc
ovnRat	m	OvnRat
prodManual	m	PM
InstGrpRec, repeated 0 ... variable times:		
instKeyGrp		
instrumentId	m	Instrument ID

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

Text Report Structure

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

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

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

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

4.3.3 TA115 Total Return Futures Parameters

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

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

fundingRate	m	Funding Rate
dailyFunding	m	Day Funding
accruedFunding	m	Acc Funding
distributionIndex	m	Distri Index
dailyDistribution	m	Day Distribu
accruedDistribution	m	Acc Distribu
underlyingIndex	m	Under Index
ta115InstrumentGrp, repeated 0 ... variable times:		
instKeyGrp		
instrumentId	m	Instrument ID
instrumentMnemonic	o	Instrument Mnemonic
expDat	m	Expiration Date
ta115InstrumentRec, repeated 1 ... variable times:		
instBusDate	o	Inst Date
expSettlDate	m	ExpS Date
daysToMaturity	m	DMat
prelimIndex	m	Prelim Index
finalIndex	m	Final Index
settlSpread	m	Settl Spread
settlBasis	m	Settl Basis
settlClgPrc	m	Settl Price

Text Report Structure

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

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

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

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

4.3.4 TA116 Decay Split Table

Description	This report lists the decay split table for the current business day for each decaying product and each active decaying instruments. This report will be sorted and split per decaying product and decaying instrument. The target instruments are sorted per Split position. This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.
CRE Area	Public.

XML Report Structure	M/O	Text Report Heading
ta116		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
ta116Grp, repeated 0 ... variable times:		
ta116KeyGrp		
product	m	Product
decaySplit	m	DecaySplit
targetProduct	m	Target Product
ta116Grp1, repeated 1 ... variable times:		
ta116KeyGrp1		
product	m	Product
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
contractYear	m	CntrYear
contractMonth	m	CntrMonth
cntrClasCod	o	CP
strikePrc	o	Strike Price
cntrVersNo	o	VerNum
ta116GrpRec, repeated 1 ... variable times:		

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

Text Report Structure

```
  Product    DecaySplit Target Product
------------ ---------- --------------
XXXXXXXXXXXX         99  XXXXXXXXXXXX

  Product       Instrument Id              Instrument Mnemonic           CntrYear CntrMonth  CP  Strike Price VerNum
------------ ------------------- -------------------------------------- -------- --------- ---- ------------ ------
XXXXXXXXXXXX 9999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX     9999        99 XXXX  999999.9999      9

SplitPos   Product       Instrument Id              Instrument Mnemonic           CntrYear CntrMonth  CP  Strike Price VerNum
-------- ------------ ------------------- -------------------------------------- -------- --------- ---- ------------ ------
      99 XXXXXXXXXXXX 9999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX     9999        99 XXXX  999999.9999      9
```

4.4 TC Order and Quote Maintenance

4.4.1 TC230 Cross and Quote Requests

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

XML Report Structure	M/O	Text Report Heading
tc230		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tc230Grp, repeated 0 ... variable times:		
tc230KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tc230Grp1, repeated 1 ... variable times:		
tc230KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
tc230Grp2, repeated 1 ... variable times:		
tc230KeyGrp2		
user	m	Trader

tc230Grp3, repeated 1 ... variable times:

tc230KeyGrp3		
reqType	m	Type
tc230Grp4, repeated 1 ... variable times:		
tc230KeyGrp4		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
tc230Rec, repeated 1 ... variable times:		
reqTime	m	Time
buyCod	o	B/S
reqQty	o	Quantity

Text Report Structure

```
Participant        Participant Long Name          BU              BU Long Name            BU Identifier Trader Type
----------- -------------------------------------- -------- -------------------------------------- ------------ ------ ----
   XXXXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX       999999 XXXXXX XXX

  Product    InstType    Instrument Id     Instrument Mnemonic       Time       B/S  Quantity
----------- -------- ------------------- ------------------ ----------------- ---- ---------
XXXXXXXXXXX XXXXXXXX 9999999999999999999     XXXXXXXXXX      XXXXXXXXXXXXXXXXX XXXX 999999999
```

4.4.2 TC540 Daily Order Maintenance

Description	For each market participant and for each exchange, this report lists all orders regularly entered, traded, changed or deleted during the day. The report is split per business unit, session and trader and sorted per product,instrument type,intrument and time. This report is available only for cash markets.
Frequency	Daily.
Availability	This report is available for all members.

XML Report Structure	M/O	Text Report Heading
tc540		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tc540Grp, repeated 0 ... variable times:		
tc540KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tc540Grp1, repeated 1 ... variable times:		
tc540KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
sessionId	m	Session
tc540Grp2, repeated 1 ... variable times:		
tc540KeyGrp2		
user	m	Trader
tc540Grp3, repeated 1 ... variable times:		
tc540KeyGrp3		

instrumentGrp		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Curr
tc540Rec, repeated 1 ... variable times:		
time18	m	Time
exchangeOrderId	o	Order ID
versionNo	o	Version No
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
regOrderEvent	o	RegOrderEvent
activity	m	Act
reason	m	Reas
buyCod	o	B
ordrTyp	o	Typ
ordrQty	o	Size
initDispQty	o	InitialDisplayQty
randLowQty	o	RandomLowQty
randHighQty	o	RandomHighQty
limOrdrPrc	o	LimPric
stopPrice	o	TrgPrc
trailStopAbsPrice	o	TrailingStopAbsPrice
trailStopPricePct	o	TrailingStopPricePct
execQty	o	ExecQty
execPrc	o	ExecPrc
volDiscPrc	o	VDO Prc
bestExecution	o	Best Execution
matchType	o	Match Type
matchStep	o	StepID
dealItem	o	Item
ordrPrtFilCod	o	P/F

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

Text Report Structure

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

  Product    InstType    Instrument Id             Instrument Mnemonic           isinCod      wknNo
             Instrument Name              Curr
----------- -------- ------------------- ---------------------------------------- ----------- ---------
XXXXXXXXXXX XXXXXXXX 9999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXX XXXXXXXXX
             XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX

       Time           Order ID      Version No  Client Identifier    Invest Identifier   Invest Qualifier   Exec Identifier
                   Exec Qualifier LiqProvActivity RegOrderEvent Act             Reas B    Typ    Size InitialDisplayQty
                   RandomLowQty RandomHighQty     LimPric      TrgPrc TrailingStopAbsPrice TrailingStopPricePct ExecQty     ExecPrc
                       VDO Prc Best Execution Match Type              StepID      Item P/F Trg I D P Res Entry Date
                   Entry Time        Priority Date Priority Time      Exp Expiry Date UsrOrdrNmbr      Text 2      Text
                   BU Obo   Trader Obo ClientRef          TC RuleId FixClOrdId            SMP-ID
----------------- ------------------- ---------- ------------------- ------------------- --------------- -------------------
XXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXX  999999999 XXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXX      XXXXX      XXXXXXXXXXXXXXXXXXX
                   XXXXX         X              XXXX         X   XXXXXXXXXXXXXXXXX XXXX XXX 999,999          999,999
                        999,999      999,999 9999.99999+ 9999.99999+         9999.99999+            9999.99  999999 9999.99999+
                   9999.99999+ XXXXX         XXXXXXXXXXXXXXXXXXXX 9999999999 9999999999 X   XXX X X X XXX 31-12-09
                   XXXXXXXXXXXXXXXXXX 31-12-09      XXXXXXXXXXXXXXXXXX XXX 31-12-09    XXXXXXXXXXXXXXXX XXXXXXXXXXX XXXXXXXXXXXX
                   XXXXXXXX XXXXXX     XXXXXXXXXXXXXXXXXXXX XX  99999 XXXXXXXXXXXXXXXXXXXX 9999999999
```

4.4.3 TC550 Open Order Detail

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

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

tc550KeyGrp3		
instrumentGrp		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
currTypCod	m	Currency
tc550Rec, repeated 1 ... variable times:		
exchangeOrderId	m	Order ID
versionNo	m	Version No
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
buyCod	m	B
ordrTyp	m	Typ
ordrQty	m	Size
initDispQty	o	InitialDisplayQty
randLowQty	o	RandomLowQty
randHighQty	o	RandomHighQty
limOrdrPrc	o	LimPrc
stopPrice	o	TrgPrc
trailStopAbsPrice	o	TrailingStopAbsPrice
trailStopPricePct	o	TrailingStopPricePct
execQty	o	ExecQty
volDiscPrc	o	VDO Prc
bestExecution	o	Best Execution
triggered	o	Trg
persistent	o	P
tradingRestriction	o	Res
entryDate	m	Entry Date
entryTime	m	Entry Time
priorityDate	m	Priority Date
priorityTime	m	Prority Time
timeValidity	m	Exp

expiryDate	o	Expiry Date
userOrdrNum	o	UsrOrdrNmbr
freeText2	o	Text 2
text	o	Text
tradingCapacity	m	TC
clientRef	o	ClientRef
sessionId	m	Session
fixClOrdId	o	FixClOrdId
MatchInstCrossId	o	SMP-ID
openBuyOrders	m	Total Open Buy Orders
openBuyVolume	m	Total Open Buy Volume
openSellOrders	m	Total Open Sell Orders
openSellVolume	m	Total Open Sell Volume

Text Report Structure

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

  Product    InstType    Instrument Id             Instrument Mnemonic            isinCod      wknNo
              Instrument Name              Currency
------------ -------- ------------------- -------------------------------------- ------------ ---------
XXXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXX
              XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXX

      Order ID      Version No  Client Identifier    Invest Identifier   Invest Qualifier   Exec Identifier    Exec Qualifier
                     LiqProvActivity B    Typ    Size InitialDisplayQty RandomLowQty RandomHighQty      LimPrc      TrgPrc
                     TrailingStopAbsPrice TrailingStopPricePct ExecQty     VDO Prc Best Execution Trg P Res Entry Date
                     Entry Time        Priority Date Prority Time       Exp Expiry Date UsrOrdrNmbr      Text 2       Text
                     TC ClientRef            Session FixClOrdId             SMP-ID
-------------------- ---------- ------------------- ------------------- ---------------- ------------------- -------------
XXXXXXXXXXXXXXXXXXXX  999999999 XXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXX      XXXXX      XXXXXXXXXXXXXXXXXXX     XXXXX
                     X            XXXX XXX 999,999         999,999      999,999      999,999 9999.99999+ 9999.99999+
                              9999.99999+           9999.99  999999 9999.99999+ XXXXX         XXX X XXX 31-12-09
                     XXXXXXXXXXXXXXXXXX 31-12-09      XXXXXXXXXXXXXXXXXX XXX 31-12-09    XXXXXXXXXXXXXXXX XXXXXXXXXXXX XXXXXXXXXXXX
                     XX XXXXXXXXXXXXXXXXXXXX 999999999 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
```

4.4.4 TC810 T7 Daily Trade Confirmation

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

XML Report Structure	M/O	Text Report Heading
tc810		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tc810Grp, repeated 0 ... variable times:		
tc810KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tc810Grp1, repeated 1 ... variable times:		
tc810KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
membClgIdCod	m	Clearing Member
membCcpClgIdCod	o	CCP Clearing Member
settlAcct	m	StlIdAct
settlLocat	m	StlIdLoc
settlCurr	o	StlCurr

tc810Grp2, repeated 1 ... variable times:
tc810KeyGrp2

user	m	Trader

tc810Grp3, repeated 1 ... variable times:
tc810KeyGrp3

product	m	Product

tc810Grp4, repeated 1 ... variable times:
tc810KeyGrp4
instrumentGrp

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

tc810Rec, repeated 1 ... variable times:

time18	m	Time
tradeType	m	Type
matchEvent	m	Event
matchStep	m	Step
matchDeal	m	Deal
parentDeal	o	Parent Deal
dealItem	m	Item
tradeNumber	o	TradeNo
exchangeOrderId	m	OrdrNo
versionNo	m	Version No
acctTypGrp	m	Account
sideLiquidityInd	o	Side Liquidity Indicator
buyCod	m	B
ordrPrtFilCod	m	P/F
execQty	m	ExecQty
execPrc	m	Prc
volDiscPrc	o	VDO Prc
ordrTyp	m	Typ
limOrdrPrc	o	LimPrc
timeValidity	m	Exp
tradingRestriction	o	Res
exchRat	o	Exchange Rate
settlAmnt	o	StlAmt

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

Text Report Structure

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

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

Trader
------
XXXXXX

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

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

       Time        Type   Event       Step       Deal     Parent Deal    Item     TradeNo         OrdrNo       Version No Account
                    Side Liquidity Indicator B    P/F ExecQty        Prc     VDO Prc Typ      LimPrc Exp Res     Exchange Rate
                           StlAmt StlDat   CtpyStlLoc Ctpy  CtpyAct                          UsrOrdrNmbr      Text 2
                    Text        TradingVenueTransactionIdentificationCode          BU Obo   Trader Obo
------------------ ---- ---------- ---------- ---------- ---------- ---------- ---------- -------------------- ---------- -------
XXXXXXXXXXXXXXXXXX XXXX 9999999999 9999999999  9999999999  9999999999 9999999999 9999999999 XXXXXXXXXXXXXXXXXXXX  999999999   XXX
                    XXXXXXX                XXXX X    999999 9999.99999+ 9999.99999+ XXX 9999.99999+ XXX XXX 9999999.999999999
                    9999999999.99 31-12-09 XXX       XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXX XXXXXXXXXXXX
                    XXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX XXXXXX
                                              -----------
Trader Total Instruments Bought:              999,999,999
                                              -----------
Trader Total Instruments Sold:                999,999,999
                                              -----------
Member Total Instruments Bought per BU:       999,999,999
                                              -----------
Member Total Instruments Sold per BU:         999,999,999
```

4.4.5 TC812 T7 Daily Prevented Self-Matches

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

XML Report Structure	M/O	Text Report Heading
tc812		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tc812Grp, repeated 0 ... variable times:		
tc812KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tc812Grp1, repeated 1 ... variable times:		
tc812KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
tc812Grp2, repeated 1 ... variable times:		
tc812KeyGrp2		
user	m	Trader
tc812Grp3, repeated 1 ... variable times:		

tc812KeyGrp3		
product	m	Product
tc812Grp4, repeated 1 ... variable times:		
tc812KeyGrp4		
instrumentGrp		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
tc812Rec, repeated 1 ... variable times:		
time18	m	Time
tradeType	m	Type
exchangeOrderId	m	Order ID
versionNo	m	Version No
MatchInstCrossId	m	SMP-ID
buyCod	m	B
smpDeletedQty	m	Smp Deleted Qty
deletedQty	m	Deleted Qty
execPrc	m	Trade Prc
ordrTyp	m	Typ
limOrdrPrc	o	LimPrc
timeValidity	m	Exp
tradingRestriction	o	Res
membClgIdCod	o	ClMbr
cust	o	Customer
userOrdrNum	o	UsrOrdrNmbr
text	o	Text
tradingCapacity	m	TC
sumTotBuyOrdr	m	Total Buy Prevented Self-Matches
sumTotCntrBuy	m	
sumTotSellOrdr	m	Total Sell Prevented Self-Matches
sumTotCntrSell	m	

Text Report Structure

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

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

Trader
------
XXXXXX

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

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

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

4.4.6 TC910 T7 Daily Match Step Activity

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

XML Report Structure	M/O	Text Report Heading
tc910		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tc910Grp, repeated 0 ... variable times:		
tc910KeyGrp		
instrumentGrp		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
tc910Rec, repeated 1 ... variable times:		
matchStep	m	MatchStep
time18	m	Time
tradeType	m	Type

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

Text Report Structure

```
  Product    InstType    Instrument Id             Instrument Mnemonic            isinCod      wknNo
             Instrument Name
----------- -------- ------------------- ---------------------------------------- ----------- --------
XXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXX XXXXXXXX
             XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

MatchStep        Time       Type Aggressor  Nb Buy    Nb Sell  Quantity Trade Price AccumQty Higher Price Lower Price
---------- ----------------- ---- --------- --------- --------- -------- ----------- -------- ------------ -----------
9999999999 XXXXXXXXXXXXXXXXX XXXX   XXXX    999999999 999999999   999999 9999.99999+   999999  9999.99999+ 9999.99999+
```

4.5 TD Trading Volumes And Performance

4.5.1 TD930 Daily Trade Statistics

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

XML Report Structure	M/O	Text Report Heading
td930		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
td930Grp, repeated 0 ... variable times:		
td930KeyGrp		
product	m	Product
isinCod	m	isin
td930Rec		
currTypCod	m	Curr
secuPrvClsPrc	o	PPrc
opnPrc	o	OpnPrc
dlyHghPrc	o	DlyHghPrc
dlyLowPrc	o	DlyLowPrc
lstExchPrc	o	LastExchPrc
dayTotVol	o	Volume
mtdTotVol	o	MtdVolume
seriTrdTotQtyBst	m	DBstVol

seriMthTrdQtyBst	m	MBstVol
seriTrdTotQtyVDO	m	DVDOVol
seriMthTrdQtyVDO	m	MVDOVol

Text Report Structure

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

4.5.2 TD940 Daily Regular Market Making Quote Request Performance

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

XML Report Structure	M/O	Text Report Heading
td940		
rptHd		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptPrntEffDat	m	
rptPrntRunDat	m	
td940Grp, repeated 0 ... variable times:		
td940KeyGrp		
membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	
td940Rec, repeated 1 ... variable times:		
product	o	PRODUCT
dCutLim	o	DAY CUT LIMIT
quoReqTot	o	QUOTE REQUESTS TOTAL
goodQuoReqResp	o	GOOD QUOTE REQ RESPONSES
quoReqViol	o	QUOTE REQ VIOLATIONS
shtQuoPct	o	PERCENT SHORT QUOTES
valQuoReqViol	o	VALID QUO REQ VIOLATION
valQuoReqTot	o	VALID QUO REQ TOTAL
valGoodQuoReqResp	o	VALID GOOD QUOTE REQ RESPONSES
violPct	o	VIOLATION PERCENT

Text Report Structure

```
EXCHANGE MEMBER: MEMBER LONG NAME

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

4.5.3 TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance

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

XML Report Structure	M/O	Text Report Heading
td941		
rptHd		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptPrntEffDat	m	
rptPrntRunDat	m	
td941Grp, repeated 0 ... variable times:		
td941KeyGrp		
membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	
td941Rec, repeated 1 ... variable times:		
product	o	PRODUCT
dCutLim	o	DAY CUT LIMIT
quoReqTot	o	QUOTE REQUESTS TOTAL
goodQuoReqResp	o	GOOD QUOTE REQ RESPONSES
quoReqViol	o	QUOTE REQ VIOLATIONS
shtQuoPct	o	PERCENT SHORT QUOTES
valQuoReqViol	o	VALID QUO REQ VIOLATION
valQuoReqTot	o	VALID QUO REQ TOTAL
valGoodQuoReqResp	o	VALID GOOD QUOTE REQ RESPONSES
violPct	o	VIOLATION PERCENT

Text Report Structure

```
EXCHANGE MEMBER: MEMBER LONG NAME

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

4.5.4 TD942 Daily Advanced Market Making Quote Request Performance

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

XML Report Structure	M/O	Text Report Heading
td942		
rptHd		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptPrntEffDat	m	
rptPrntRunDat	m	
td942Grp, repeated 0 ... variable times:		
td942KeyGrp		
membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	
td942Grp1, repeated 1 ... variable times:		
td942KeyGrp1		
packCod	m	PACKAGE
td942Rec, repeated 1 ... variable times:		
product	o	PRODUCT
dCutLim	o	DAY CUT LIMIT
quoReqTot	o	QUOTE REQUESTS TOTAL
goodQuoReqResp	o	GOOD QUOTE REQ RESPONSES
quoReqViol	o	QUOTE REQ VIOLATIONS
shtQuoPct	o	PERCENT SHORT QUOTES
valQuoReqViol	o	VALID QUO REQ VIOLATION
valQuoReqTot	o	VALID QUO REQ TOTAL
valGoodQuoReqResp	o	VALID GOOD QUOTE REQ RESPONSES
violPct	o	VIOLATION PERCENT

Text Report Structure

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

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

4.5.5 TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance

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

XML Report Structure	M/O	Text Report Heading
td943		
rptHd		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptPrntEffDat	m	
rptPrntRunDat	m	
td943Grp, repeated 0 ... variable times:		
td943KeyGrp		
membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	
td943Rec, repeated 0 ... variable times:		
time18	m	TIME
product	m	PRODUCT ID
instrumentMnemonic	o	INSTRUMENT MNEMONIC
fulfilled	m	FULFILLMENT INDICATOR

Text Report Structure

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

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

4.5.6 TD944 Daily Advanced Market Making Strategy Quote Request Performance

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

XML Report Structure	M/O	Text Report Heading
td944		
rptHd		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptPrntEffDat	m	
rptPrntRunDat	m	
td944Grp, repeated 0 ... variable times:		
td944KeyGrp		
membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	
td944Grp1, repeated 0 ... variable times:		
td944KeyGrp1		
packCod	m	PACKAGE
td944Rec, repeated 1 ... variable times:		
time18	m	TIME
product	m	PRODUCT ID
instrumentMnemonic	o	INSTRUMENT MNEMONIC
fulfilled	m	FULFILLMENT INDICATOR

Text Report Structure

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

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

4.5.7 TD945 MTD - Regular Market Making Quote Request Performance

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

XML Report Structure	M/O	Text Report Heading
td945		
rptHd		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptPrntEffDat	m	
rptPrntRunDat	m	
td945Grp, repeated 0 ... variable times:		
td945KeyGrp		
membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	
repPerFromDat	m	REPORTING PERIOD
repPerToDat	m	
td945Rec, repeated 1 ... variable times:		
product	o	PRODUCT
quoReqTot	o	QUOTE REQUESTS TOTAL
mtdCutLim	o	MTD CUT LIMIT
goodQuoReqResp	o	GOOD QUOTE REQ RESPONSES
quoReqViol	o	QUOTE REQ VIOLATIONS
shtQuoPct	o	PERCENT SHORT QUOTES
valQuoReqViol	o	VALID QUOTE REQ VIOLATIONS
valQuoReqTot	o	VALID QUOTE REQ TOTAL
valGoodQuoReqResp	o	VALID GOOD QUOTE REQ RESPONSES
violPct	o	VIOLATION PERCENT

Text Report Structure

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

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

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

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

XML Report Structure	M/O	Text Report Heading
td946		
rptHd		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptPrntEffDat	m	
rptPrntRunDat	m	
td946Grp, repeated 0 ... variable times:		
td946KeyGrp		
membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	
repPerFromDat	m	REPORTING PERIOD
repPerToDat	m	
td946Rec, repeated 1 ... variable times:		
product	o	PRODUCT
quoReqTot	o	QUOTE REQUESTS TOTAL
mtdCutLim	o	VIOLATION PERCENT
goodQuoReqResp	o	GOOD QUOTE REQ RESPONSES
quoReqViol	o	QUOTE REQ VIOLATIONS
shtQuoPct	o	PERCENT SHORT QUOTES
valQuoReqViol	o	VIOLATION PERCENT
valQuoReqTot	o	VIOLATION PERCENT
valGoodQuoReqResp	o	VIOLATION PERCENT
violPct	o	VIOLATION PERCENT

Text Report Structure

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

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

4.5.9 TD947 MTD - Advanced Market Making Quote Request Performance

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

XML Report Structure	M/O	Text Report Heading
td947		
rptHd		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptPrntEffDat	m	
rptPrntRunDat	m	
td947Grp, repeated 0 ... variable times:		
td947KeyGrp		
membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	
repPerFromDat	m	REPORTING PERIOD
repPerToDat	m	
td947Grp1, repeated 1 ... variable times:		
td947KeyGrp		
packCod	m	PACKAGE
td947Rec, repeated 1 ... variable times:		
product	o	PRODUCT
quoReqTot	o	QUOTE REQUESTS TOTAL
mtdCutLim	o	VIOLATION PERCENT
goodQuoReqResp	o	GOOD QUOTE REQ RESPONSES
quoReqViol	o	QUOTE REQ VIOLATIONS
shtQuoPct	o	PERCENT SHORT QUOTES
valQuoReqViol	o	VIOLATION PERCENT
valQuoReqTot	o	VIOLATION PERCENT
valGoodQuoReqResp	o	VIOLATION PERCENT
violPct	o	VIOLATION PERCENT

Text Report Structure

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

PACKAGE: XXXXX

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

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

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

XML Report Structure	M/O	Text Report Heading
td948		
rptHd		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptPrntEffDat	m	
rptPrntRunDat	m	
td948Grp, repeated 0 ... variable times:		
td948KeyGrp		
membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	
repPerFromDat	o	REPORTINF PERIOD
repPerToDat	o	
td948Grp1, repeated 0 ... variable times:		
td948KeyGrp1		
product	m	PRODUCT ID
td948Rec, repeated 1 ... variable times:		
businessDay	m	BUSINESS DAY
quoReqTot	o	QUOTE REQUEST TOTAL
dayCutLim	o	DAY CUT LIMIT
goodQuoReqResp	o	GOOD QUOTE REQ RESPINSES
quoReqViol	o	QUOTE REQUEST VIOLATIONS
shtQuoPct	o	PERCENT SHORT QUOTES
valQuoReqViol	o	VIOLATION PERCENT
valQuoReqTot	o	VIOLATION PERCENT
valGoodQuoReqResp	o	VIOLATION PERCENT
violPct	o	VIOLATION PERCENT

sumQuoReqTot	m	TOTAL PER PRODUCT
sumDayCutLim	m	
sumGoodQuoReqResp	m	
sumQuoReqViol	m	
sumShtQuoPct	m	
sumValQuoReqViol	m	
sumValQuoReqTot	m	
sumValGoodQuoReqResp	m	
sumViolPct	m	
mnthlyReq	m	MONTHLY REQUIREMENT
fulfilled	m	FULFILLMENT INDICATOR

Text Report Structure

```
EXCHANGE MEMBER: MEMBER LONG NAME

PRODUCT: XXXX

              QUOTE     DAY       GOOD                  PERCENT   VALID      VALID     VALID GOOD
   DAY      REQUESTS    CUT     QUOTE REQ  QUOTE REQ   SHORT   QUOTE REQ  QUOTE REQ  QUOTE REQ   VIOLATION
              TOTAL    LIMIT    RESPONSES  VIOLATIONS  QUOTES  VIOLATIONS   TOTAL    RESPONSES    PERCENT
 ---------- -------- ---------- --------- ---------- ------- ---------- ---------- ---------- ---------
 XX/XX/XXXX 99999    9999999999 9999999999 9999999999 999.99  9999999999 9999999999 9999999999 999.99


 ==========================================================================================================
 TOTALS:    99999    9999999999 9999999999 9999999999 999.99  9999999999 9999999999 9999999999 999.99
 ==========================================================================================================


 MONTHLY                                                                                          <=
 REQUIREMENT:                                                                                   99.99%

 FULFILLED:                                                                                       XXX
```

4.5.11 TD949 MTD - Advanced Market Making Strategy Quote Request Performance

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

XML Report Structure	M/O	Text Report Heading
td949		
rptHd		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptPrntEffDat	m	
rptPrntRunDat	m	
td949Grp, repeated 0 ... variable times:		
td949KeyGrp		
membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	
repPerFromDat	o	REPORTINF PERIOD
repPerToDat	o	
td949Grp1, repeated 0 ... variable times:		
td949KeyGrp1		
packCod	m	PACKAGE
td949Grp2, repeated 1 ... variable times:		
td949KeyGrp2		
product	m	PRODUCT ID
td949Rec, repeated 1 ... variable times:		
businessDay	m	BUSINESS DAY
quoReqTot	o	QUOTE REQUEST TOTAL
dayCutLim	o	DAY CUT LIMIT
goodQuoReqResp	o	GOOD QUOTE REQ RESPINSES
quoReqViol	o	QUOTE REQUEST VIOLATIONS
shtQuoPct	o	PERCENT SHORT QUOTES
valQuoReqViol	o	VIOLATION PERCENT

valQuoReqTot	o	VIOLATION PERCENT
valGoodQuoReqResp	o	VIOLATION PERCENT
violPct	o	VIOLATION PERCENT
sumQuoReqTot	m	TOTAL PER PRODUCT
sumDayCutLim	m	
sumGoodQuoReqResp	m	
sumQuoReqViol	m	
sumShtQuoPct	m	
sumValQuoReqViol	m	
sumValQuoReqTot	m	
sumValGoodQuoReqResp	m	
sumViolPct	m	
mnthlyReq	m	MONTHLY REQUIREMENT
fulfilled	m	FULFILLMENT INDICATOR

Text Report Structure

```
EXCHANGE MEMBER: MEMBER LONG NAME

PACKAGE: XXXXX

PRODUCT: XXXX

             QUOTE     DAY       GOOD                PERCENT    VALID      VALID    VALID GOOD
   DAY      REQUESTS   CUT     QUOTE REQ  QUOTE REQ   SHORT   QUOTE REQ  QUOTE REQ  QUOTE REQ  VIOLATION
             TOTAL    LIMIT    RESPONSES  VIOLATIONS  QUOTES  VIOLATIONS   TOTAL    RESPONSES   PERCENT
----------  --------  ----------  ----------  ----------  -------  ----------  ----------  ----------  ---------
XX/XX/XXXX  99999    9999999999 9999999999 9999999999 999.99  9999999999 9999999999 9999999999 999.99


==============================================================================================================
TOTALS:     99999    9999999999 9999999999 9999999999 999.99  9999999999 9999999999 9999999999 999.99
==============================================================================================================


MONTHLY                                                                                               <=
REQUIREMENT:                                                                                        99.99%

FULFILLED:                                                                                           XXX
```

4.5.12 TD954 Stressed Market Conditions

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

XML Report Structure	M/O	Text Report Heading
td954		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
td954Grp, repeated 0 ... variable times:		
td954KeyGrp		
membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	
membClgIdCod	m	CLEARING MEMBER
membClgIdNam	m	
td954Grp1, repeated 1 ... variable times:		
td954KeyGrp1		
product	m	PRODUCT
expToBeQuot	o	EXPIRATIONS TO BE QUOTED
nbrExrPrcToBeQuot	o	STRIKES TO BE QUOTED
smcCovReq	o	SMC COVERAGE REQUIREMENT
smcMtdFulfilledInd	o	SMC MTD Fulfilled
td954Rec, repeated 1 ... variable times:		
factDat	o	Day
smcTime	o	SMC Time
smcAccumTime	o	Accumulated SMC Time

smcReqTime	o	SMC Requirement
smcCovrdTime	o	SMC Covered Time
smcDayFulfInd	o	SMC per day fulfilled
sumSmcTime	o	TOTALS
sumSmcAccumTime	o	TOTALS
sumSmcReqTime	o	TOTALS
sumSmcCovrdTime	o	TOTALS
sumSmcDayFulfInd	o	TOTALS
minimumSmcDuration	o	MTD REQUIREMENT
requiredSumSmcCovrdTime	o	MTD REQUIREMENT
minimumSmcDurationFulfInd	o	FULFILLED
fulfSmcCovrdTimeInd	o	FULFILLED

Text Report Structure

```
EXCHANGE MEMBER                                                    CLEARING MEMBER
-------------- -------------------------------------------------- --------------
    XXXXX      XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX      XXXXX
                XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

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

4.5.13 TD955 Building Block Liquidity Provider Measurement

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

XML Report Structure	M/O	Text Report Heading
td955		
rptHd		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptPrntEffDat	m	
rptPrntRunDat	m	
td955Grp, repeated 0 ... variable times:		
td955KeyGrp		
membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	
membClgIdCod	m	CLEARING MEMBER
membClgIdNam	m	
td955Grp1, repeated 1 ... variable times:		
td955KeyGrp1		
packCod	m	PACKAGE
nbrToBeQuot	o	NUMBER OF OPTIONS TO BE QUOTED
mthPackReq	o	MONTHLY PACKAGE REQUIREMENT
td955Grp2, repeated 1 ... variable times:		
td955KeyGrp2		
product	m	PRODUCT
expToBeQuot	o	EXPIRATIONS TO BE QUOTED
nbrExrPrcToBeQuot	o	STRIKES TO BE QUOTED
covReq	o	COVERAGE REQUIREMENT
td955Rec, repeated 1 ... variable times:		

factDat	o	DAY
prodTim	o	prodTime
accumTim	o	accumulTime
reqTim	o	requirement
covTim	o	basicCoverage
quoReqViolPct	o	qr Viol%
spreadCovTim	o	sprdCovrdTime
sizeCovTim	o	sizeCovrdTime
mtdNoProdsFulfilPack	o	pckFulf
violPct	o	strtViol%
sumProdTim	o	TOTALS
sumAccumTim	o	
sumReqTim	o	
sumCovTim	o	
totQuoReqViolPct	o	
sumSpreadCovTim	o	
sumSizeCovTim	o	
mtdNoProdsFulfilPack	o	
sumViolPct	o	
mthReqCovTim	o	MONTHLY REQUIREMENT
mthReqQuoReqViolP	o	
sumReqTimSprd	o	
sumReqTimSize	o	
mthPackReq	o	
mnthlyReq	o	
fulfCovTimInd	o	FULFILLED
fulfQuoReqViolPct	o	
fulfSpreadCovInd	o	
fulfSizeCovInd	o	
fulfPackInd	o	
fulfStrategyQrInd	o	

Text Report Structure

```
EXCHANGE MEMBER                                                          CLEARING MEMBER
-------------- -------------------------------------------------- --------------
     XXXXX      XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX      XXXXX
                 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

   PRODUCT   EXPIRATIONS TO BE QUOTED STRIKES TO BE QUOTED COVERAGE REQUIREMENT
----------- ------------------------ -------------------- --------------------
XXXXXXXXXXXX                    99999                99999                99999

  DAY     prodTime      accumulTime     requirement     basicCoverage   qrViol%  sprdCovrdTime   sizeCovrdTime   pckgFulf  strtViol%
-------- ----------- ------------- ------------- ------------- ------- ------------- ------------- -------- -------
31-12-09 23:59:59.99 23:59:59.99   23:59:59.99   23:59:59.99   9999.99 23:59:59.99   23:59:59.99   999      9999.99
-------- ----------- ------------- ------------- ------------- ------- ------------- ------------- -------- -------
TOTALS   X23:59:59.99 XXX23:59:59.99 XXX23:59:59.99 XXX23:59:59.99 9999.99 XXX23:59:59.99 XXX23:59:59.99 999      9999.99
-------- ----------- ------------- ------------- ------------- ------- ------------- ------------- -------- -------
MONTHLY                                                  >=             <=      >=             >=             >=       <=
REQUIREMENT:                                             XXX23:59:59.99 9999.99 XXX23:59:59.99 XXX23:59:59.99 99999    9999.99
FULFILLED:                                               XXX            XXX     XXX            XXX            XXX      XXX
```

4.5.14 TD956 Basis Building Block Liquidity Provider

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

XML Report Structure	M/O	Text Report Heading
td956		
rptHd		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptPrntEffDat	m	
rptPrntRunDat	m	
td956Grp, repeated 0 ... variable times:		
td956KeyGrp		
membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	
membClgIdCod	m	CLEARING MEMBER
membClgIdNam	m	
td956Grp1, repeated 1 ... variable times:		
td956KeyGrp1		
product	m	PRODUCT
covReq	o	COVERAGE REQUIREMENT
expToBeQuot	o	EXPIRATIONS TO BE QUOTED
nbrExrPrcToBeQuot	o	STRIKES TO BE QUOTED
nbrTolViolDays	o	TOLERATED DAYS WITH VIOLATIONS
reqMthVol	o	REQUIRED MONTHLY VOLUME
sumProdTim	o	TOTALS
sumAccumTim	o	TOTALS
sumReqTim	o	TOTALS
sumCovTim	o	TOTALS
sumViol	o	TOTALS

sumProdVolM	o	TOTALS
totQuoReqViolPct	o	TOTALS
mthReqCovTim	o	MONTHLY REQUIREMENT
mthReqViol	o	MONTHLY REQUIREMENT
mthReqVol	o	MONTHLY REQUIREMENT
mthReqQuoReqViolP	o	MONTHLY REQUIREMENT
fulfCovTimInd	o	FULFILLED
fulfViolInd	o	FULFILLED
fulfVolInd	o	FULFILLED
fulfQuoReqViolPct	o	FULFILLED
td956Rec, repeated 1 ... variable times:		
factDat	o	DAY
prodTim	o	PROD.TIME
accumTim	o	ACCUM.TIME
reqTim	o	REQUIREMENT
covTim	o	COVERED TIME
violInd	o	VIOLATION
prodVolM	o	VOLUME
quoReqViolPct	o	QR VIOL.PERC.

Text Report Structure

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

PRODUCT: XXXX

PROGRAM: XXXXX

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

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

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

FULFILLED:                                                      XXX       XXX       XXX          XXX
```

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

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

XML Report Structure	M/O	Text Report Heading
td957		
rptHd		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptPrntEffDat	m	
rptPrntRunDat	m	
td957Grp, repeated 0 ... variable times:		
td957KeyGrp		
membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	
membClgIdCod	m	CLEARING MEMBER
membClgIdNam	m	
td957Grp1, repeated 1 ... variable times:		
td957KeyGrp1		
packCod	m	PACKAGE
nbrIdxOptToBeQuot	o	NUMBER OF INDEX OPTIONS TO BE QUOTED
nbrEqtOptToBeQuot	o	NUMBER OF EQUITY OPTIONS TO BE QUOTED
mthPackReqIdx	o	MONTHLY PACKAGE REQUIRE-MENT
mthPackReqEqt	o	MONTHLY PACKAGE REQUIRE-MENT
fulfPackIdxInd	o	FULFILLED
fulfPackEqtInd	o	FULFILLED

td957Grp2, repeated 1 ... variable times:

td957KeyGrp2

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

td957Rec, repeated 1 ... variable times:

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

Text Report Structure

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

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

MONTHLY:                          >=                                    >=
PACKAGE REQUIREMENT:           99999                                 99999

FULFILLED:                         X                                     X

PRODUCT: XXXX

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

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

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

FULFILLED:                                                       XXX       XXX       XXX         XXX
```

4.5.16 TD959 Designated Market Making Measurement

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

XML Report Structure	M/O	Text Report Heading
td959		
rptHd		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptPrntEffDat	m	
rptPrntRunDat	m	
td959Grp, repeated 0 ... variable times:		
td959KeyGrp		
membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	
membClgIdCod	m	CLEARING MEMBER
membClgIdNam	m	
td959Grp1, repeated 1 ... variable times:		
td959KeyGrp1		
packCod	m	PACKAGE
product	m	PRODUCT
td959Grp2, repeated 1 ... variable times:		
td959KeyGrp2		
packCod	m	PACKAGE
covReq	o	COVERAGE REQUIREMENT
expToBeQuot	o	EXPIRATIONS TO BE QUOTED
nbrExrPrcToBeQuot	o	STRIKES TO BE QUOTED
nbrTolViolDays	o	TOLERATED DAYS WITH VIOLATIONS
reqMthVol	o	REQUIRED MONTHLY VOLUME
sumProdTim	o	TOTALS
sumAccumTim	o	TOTALS
sumReqTim	o	TOTALS
sumCovTim	o	TOTALS
sumViol	o	TOTALS

sumProdVolM	o	TOTALS
totQuoReqViolPct	o	TOTALS
mthReqCovTim	o	MONTHLY REQUIREMENT
mthReqViol	o	MONTHLY REQUIREMENT
mthReqVol	o	MONTHLY REQUIREMENT
mthReqQuoReqViolP	o	MONTHLY REQUIREMENT
fulfCovTimInd	o	FULFILLED
fulfViolInd	o	FULFILLED
fulfVolInd	o	FULFILLED
fulfQuoReqViolPct	o	FULFILLED
td959Rec, repeated 1 ... variable times:		
factDat	o	DAY
prodTim	o	PROD.TIME
accumTim	o	ACCUM.TIME
reqTim	o	REQUIREMENT
covTim	o	COVERED TIME
violInd	o	VIOLATION
prodVolM	o	VOLUME
quoReqViolPct	o	QR VIOL.PERC.

Text Report Structure

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

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

MONTHLY:                          >=                                        >=
PACKAGE REQUIREMENT:           99999                                     99999

FULFILLED:                         X                                         X

PRODUCT: XXXX

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

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

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

FULFILLED:                                                       XXX       XXX       XXX         XXX
```

4.5.17 TD982 Special Report French Equity Options

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

XML Report Structure	M/O	Text Report Heading
td982		
rptHd		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptPrntEffDat	m	
rptPrntRunDat	m	
td982Grp, repeated 0 ... variable times:		
td982KeyGrp		
membExchIdCod	m	EXCHANGE MEMBER
membExchIdNam	m	
membClgIdCod	m	CLEARING MEMBER
membClgIdNam	m	
td982Grp1, repeated 1 ... variable times:		
td982KeyGrp1		
product	m	PRODUCT
packCod	m	PACKAGE
covReq	o	COVERAGE REQUIREMENT
expToBeQuot	o	EXPIRATIONS TO BE QUOTED
nbrExrPrcToBeQuot	o	STRIKES TO BE QUOTED
td982Rec, repeated 1 ... variable times:		
factDat	o	DAY
prodTim	o	PROD.TIME
reqTim	o	REQUIREMENT
covTim	o	COVERED TIME
violInd	o	VIOLATION
covTimPercent	o	COVERED TIME (in %)

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

Text Report Structure

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

PRODUCT: XXXX

PACKAGE: XXXXX

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

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

MONTHLY REQUIREMENT:                                   9999:59:59.99

DISCLAIMER:
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
```

4.5.18 TD983 Regulatory Market Making MTD

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

XML Report Structure	M/O	Text Report Heading
td983		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
td983Grp, repeated 0 ... variable times:		
td983KeyGrp		
membExchIdCod	m	Exchange Member
membExchIdNam	m	
membClgIdCod	m	Clearing Member
membClgIdNam	m	
totTrdDays	m	Trading Days In Month
mtdDays	m	Trading Days MTD
halfMtdDays	m	Half Of Trading Days MTD
rmmFulfInd	m	RMM Fulfilment MTD
td983Grp1, repeated 1 ... variable times:		
td983KeyGrp1		
product	m	Product
td983Rec, repeated 1 ... variable times:		
factDat	o	Day

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

Text Report Structure

```
Exchange Member                                    Clearing Member
                                                    Trading Days In Month Trading Days MTD Half Of Trading Days MTD
            RMM Fulfilment MTD
-------------- ------------------------------------------------ --------------
    XXXXX     XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX     XXXXX
              XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX              99            99                  99
              XXX

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

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

4.6 TE TES, Order and Quote Maintenance

4.6.1 TE535 Cross and Quote Requests

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

XML Report Structure	M/O	Text Report Heading
te535		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
te535Grp, repeated 0 ... variable times:		
te535KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
te535Grp1, repeated 1 ... variable times:		
te535KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

te535Grp2, repeated 1 ... variable times:
te535KeyGrp2

user	m	Trader

te535Grp3, repeated 1 ... variable times:
te535KeyGrp3

reqType	m	Type

te535Grp4, repeated 1 ... variable times:
te535KeyGrp4
instrumentGrp

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

te535Rec, repeated 1 ... variable times:

reqTime	m	Time
buyCod	o	B/S
reqQty	o	Quantity

Text Report Structure

```
Participant         Participant Long Name           BU                BU Long Name              BU Identifier Trader Type
----------- -------------------------------------- -------- -------------------------------------- ------------ ------ ----
   XXXXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX       999999 XXXXXX XXX

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

4.6.2 TE540 Daily Order Maintenance

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

XML Report Structure	M/O	Text Report Heading
te540		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
te540Grp, repeated 0 ... variable times:		
te540KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
te540Grp1, repeated 1 ... variable times:		
te540KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
sessionId	m	Session
te540Grp2, repeated 1 ... variable times:		
te540KeyGrp2		
user	m	Trader
te540Grp3, repeated 1 ... variable times:		
te540KeyGrp3		

instrumentGrp		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
te540Rec, repeated 1 ... variable times:		
time18	m	Time
exchangeOrderId	o	Order ID
alphaOrderNo	o	Order No
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
riskReduction	o	Commodity Hedging Flag
regOrderEvent	o	RegOrderEvent
activity	m	Act
reason	m	Reas
buyCod	o	B/S
ordrTyp	o	Typ
ordrQty	o	Size
limOrdrPrc	o	LimPrc
stopPrice	o	TrgPrc
execQty	o	ExecQty
execPrc	o	ExecPrc
triggered	o	Trg
inactivated	o	I
pendingDeletion	o	D
persistent	o	P
tradingRestriction	o	Res
entryDate	o	Entry Date
entryTime	o	Entry Time
priorityDate	o	Priority Date
priorityTime	o	Prority Time
timeValidity	o	Exp
expiryDate	o	Expiry Date

businessUnit	o	BU Obo
busUntLngName	o	BU Obo Long Name
enteringUser	o	Trader Obo
clientRef	o	ClientRef
tradingCapacity	o	TC
MatchInstCrossId	o	SMP-ID
Crossed	o	Crossed
tradeEnrichmentRuleId	o	Rule Id
clearingData		
commonClearingData		
clearingTakeUpMember	o	Take Up Mbr
ordOriginFirm	o	OrgFirm
beneficiary	o	Beneficia
customerInstr	o	C
complianceInfo	o	Compliance Info
originCountryCode	o	OCC
flexAcctInfo	o	Flex Account Info
freeText1	o	Text 1
freeText2	o	Text 2
freeText3	o	Text 3
legClearingGrp		
leg1Grp		
account	o	Leg 1
opnClsCod	o	
leg2Grp		
account	o	Leg 2
opnClsCod	o	
leg3Grp		
account	o	Leg 3
opnClsCod	o	
leg4Grp		
account	o	Leg 4
opnClsCod	o	
leg5Grp		
account	o	Leg 5
opnClsCod	o	

Text Report Structure

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

  Product    InstType    Instrument Id             Instrument Mnemonic           isinCod      wknNo
             Instrument Name
----------- -------- ------------------- --------------------------------------- ----------- ---------
XXXXXXXXXXX XXXXXXXX 9999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXX XXXXXXXXX
             XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

4.6.3 TE545 Daily TES Maintenance

Description	For each exchange member, this report lists the T7 Entry Service (TES) activity for simple, complex and flexible instruments. The Deal and the TES price decomposition is not provided for executed TES trades. The following TES trades are listed: - Block, Block TAM and Basis Trades. - EFPF trades with the Bond References. - EFPI trades with the cash basket references. - EFS trades with the swap references. - Vola Trades with the options block trade references. The initiating user of a TES trade can see all sides' activities but without the corresponding Clearing info which is only disclosed to the approving traders. The listed information is split per user, product and instrument and sorted per time. This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

XML Report Structure	**M/O**	**Text Report Heading**
te545		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
te545Grp, repeated 0 ... variable times:		
te545KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
te545Grp1, repeated 1 ... variable times:		
te545KeyGrp1		

businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
te545Grp2, repeated 1 ... variable times:		
te545KeyGrp2		
user	m	User
te545Grp3, repeated 1 ... variable times:		
te545KeyGrp3		
instrumentGrp		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
te545Rec, repeated 1 ... variable times:		
time18	m	Time
tesId	m	TES ID
tesType	m	Type
tesActivity	m	Act
tesInitiatorBU	m	Initiator
tesInitiatorUser	m	User
isBroker	o	B
isDisclosed	o	D
tesDescription	o	Description
execPrc	o	Price
closTime	o	Clos Time
entryTime	m	Entry Time
execTime	o	Exec Time
eventId	o	Event ID
dealId	o	Deal ID
OnBehalfGrp		
businessUnit	o	BU Obo
busUntLngName	o	BU Obo Long Name
enteringUser	o	Trader Obo
legPriceByInitiatingUserGrp, repeated 0 ... variable times:		
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic

legexecPrc	m	Prc
extReferenceGrp		
efpfReferenceGrp, repeated 0 ... variable times:		
isinCod	m	SecurityID
nomVal	m	Nominal
mrtyDat	o	Mtrty Date
secuShtNam	o	security Name
couponRat	o	Coupon Rate
cshPrcConv	o	CshPrc
couponFrq	o	Coupon Frq
settlDat	o	Settl Date
settlInst	o	SI
hdgTyp	m	Hdg
currTypCod	o	Curr
efpiReferenceGrp, repeated 0 ... variable times:		
cashBsktRefId	m	ReferenceId
nomVal	m	Nominal
settlInst	o	SI
hdgTyp	m	Hdg
currTypCod	o	Curr
efsReferenceGRp, repeated 0 ... variable times:		
nomVal	m	Nominal
couponFrq	o	Coupon Frq
fixedRat	o	Rate
couponVarRef	o	CpnVarRef
couponVarOfs	o	CpnVarOfs
swapCust1	o	Swap Payer
swapCust2	o	Swap Receiver
strtDat	m	Start Date
endDat	m	End Date
settlDat	o	Settl Date
settlInst	o	SI
hdgTyp	m	Hdg
currTypCod	o	Curr
volaReferenceGrp, repeated 0 ... variable times:		
OptionsContract		
product	m	Product
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
optTrnIdNo	m	TrnNo

optUsedQty	o	UsedQty
tamReferenceGrp, repeated 0 ... variable times:		
customIndex	m	Custom Index
sideGrp, repeated 1 ... variable times:		
sideId	m	Side ID
execQty	m	Size
buyCod	m	B/S
sideBU	m	Bus Unit
sideTrader	m	Trader
sideStatus	m	Sts
approvalTime	o	Appr Time
sideClearingInfo		
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
regOrderEvent	o	RegOrderEvent
opnClsCod	o	OC
account	o	AC
flexAcctInfo	o	Flex Account Info
tradingCapacity	o	TC
clearingTakeUpMember	o	Take Up Mbr
ordOriginFirm	o	OrgFirm
beneficiary	o	Beneficia
customerInstr	o	C
complianceInfo	o	Compliance Info
originCountryCode	o	OCC
freeText1	o	Text 1
freeText2	o	Text 2
freeText3	o	Text 3

Text Report Structure

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

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

 User
------
XXXXXX

  Product   InstType   Instrument Id              Instrument Mnemonic            isinCod     wknNo
            Instrument Name
----------- -------- -------------------- ---------------------------------------- ----------- ---------
XXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXX XXXXXXXXX
            XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

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

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

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

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

```
  Product      Instrument Id              Instrument Mnemonic           TrnNo   UsedQty
------------ -------------------- ---------------------------------------- ------ ---------
XXXXXXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXX 999999999

 Custom Index
--------------
+999999.999999

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

4.6.4 TE550 Open Order Detail

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

XML Report Structure	M/O	Text Report Heading
te550		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
te550Grp, repeated 0 ... variable times:		
te550KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
te550Grp1, repeated 1 ... variable times:		
te550KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
te550Grp2, repeated 1 ... variable times:		
te550KeyGrp2		
user	m	Trader
te550Grp3, repeated 1 ... variable times:		

te550KeyGrp3		
instrumentGrp		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
te550Rec, repeated 1 ... variable times:		
exchangeOrderId	m	Order ID
alphaOrderNo	m	Order No
clientIdentifier	o	Client Identifier
investIdentifier	o	Invest Identifier
investQualifier	o	Invest Qualifier
execIdentifier	o	Exec Identifier
execQualifier	o	Exec Qualifier
liqProvActivity	o	LiqProvActivity
riskReduction	o	Commodity Hedging Flag
buyCod	m	B/S
ordrTyp	m	Typ
ordrQty	m	Size
limOrdrPrc	o	LimPrc
stopPrice	o	TrgPrc
execQty	o	ExecQty
triggered	o	Trg
tradingRestriction	o	Res
entryDate	m	Entry Date
entryTime	m	Entry Time
priorityDate	m	Priority Date
priorityTime	m	Prority Time
timeValidity	m	Exp
expiryDate	o	Expiry Date
clientRef	o	ClientRef
tradingCapacity	m	TC
MatchInstCrossId	o	SMP-ID
clearingData1		
commonClearingData1		
clearingTakeUpMember	o	Take Up Mbr
ordOriginFirm	o	OrgFirm

beneficiary	o	Beneficia
complianceInfo	o	Compliance Info
flexAcctInfo	o	Flex Account Info
freeText1	o	Text 1
freeText2	o	Text 2
freeText3	o	Text 3
legClearingGrp		
leg1Grp		
account	o	Leg 1
opnClsCod	o	
leg2Grp		
account	o	Leg 2
opnClsCod	o	
leg3Grp		
account	o	Leg 3
opnClsCod	o	
leg4Grp		
account	o	Leg 4
opnClsCod	o	
leg5Grp		
account	o	Leg 5
opnClsCod	o	
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    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX       999999 XXXXXX

  Product    InstType    Instrument Id              Instrument Mnemonic            isinCod     wknNo
              Instrument Name
----------- -------- -------------------- ---------------------------------------- ----------- ---------
XXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXX XXXXXXXXX
              XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

4.6.5 TE600 Eurex EnLight Maintenance

Description	For each exchange member, this report lists the Daily Eurex EnLight activity. The report contains all the details of the Negotiation Event and Eurex EnLight Deals. For the requester following details are present: . All the details of the Negotiation Event. . Quotes sent by all the respondents to the Eurex EnLight. . All the Deals generated on Eurex EnLight including the Top of Book information. For the respondent following details are present: . Negotiation Event details which were shown to respondent . Quotes sent by the respondent for a particular Negotiation Event. . Deals done on Eurex EnLight by the respondent including the Top of Book information. The listed information is split per user, product and Negotiation Event and sorted per time.
Frequency	Daily.
Availability	This report is available for all members.

XML Report Structure	M/O	Text Report Heading
te600		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
te600Grp, repeated 0 ... variable times:		
te600KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
te600Grp1, repeated 1 ... variable times:		
te600KeyGrp1		
businessUnitGrp		

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

eventSide	o	Negotiation Event Side
eventOpenQty	o	Negotiation Event Open Quantity
eventTotalDealQty	o	Negotiation Event Total Deal Quantity
eventOverallQty	o	Negotiation Event Overall Quantity
refPrc	o	Reference Price
refPrcTyp	o	Reference Price Type
deltaExch	o	Delta Exchange
negotiateUnderlying	o	Negotiate Underlying
underlyingDelta	o	Underlying Delta
lastNegotiatedPrc	o	Last Negotiated Price
lastNegotiatedQty	o	Last Negotiated Quantity
noOfRespondents	o	Number of Respondents
showNoOfRespondents	o	Show Number of Respondents
bidPrc	o	Bid Price
offerPrc	o	Offer Price
requote	o	Requote
sideFixed	o	Side Fixed
qtyFixed	o	Quantity Fixed
respondentVisibilityGrp, repeated 0 ... variable times:		
respondentOwnerBU	m	BU Respondent
respondentOwnerUser	m	User Respondent
requote	o	Requote
showQty	o	Show Quantity
showSide	o	Show Side
showPrc	o	Show Price
showLastNegotiatedPrc	o	Show Last Negotiated Price
showLastNegotiatedPrcQty	o	Show Last Negotiated Qty
quoteGrp, repeated 0 ... variable times:		
quoteId	m	Quote ID
respondentGrp, repeated 1 ... variable times:		
respondentOwnerBU	m	BU Respondent
respondentOwnerUser	m	User Respondent
respondentEnteringUser	m	Entering User
quoteFreeText	o	Quote Free Text
underlyingDelta	o	Underlying Delta
underlyingPrice	o	Underlying Price
quoteSideGrp, repeated 0 ... 2 times:		
buyCod	o	B/S
prc	o	Price
qty	o	Quantity

dealGrp, repeated 0 ... variable times:		
dealId	m	Deal ID
dealReportId	o	Deal Report ID
dealStatus	m	Deal Status
respondentGrp, repeated 0 ... 1 times:		
respondentOwnerBU	m	BU Respondent
respondentOwnerUser	m	User Respondent
respondentEnteringUser	m	Entering User
requesterGrp, repeated 0 ... 1 times:		
requesterOwnerBU	m	Event Owning BU
requesterOwnerUser	m	Event Owning User
requesterEnteringUser	m	Entering User
dealTime	o	Deal Creation Time
dealUpdateTime	o	Deal Update Time
dealQuoteId	o	Quote ID
dealPrc	o	Price
dealQty	o	Quantity
underlyingEffectiveDelta	o	Underlying Effective Delta
underlyingQty	o	Underlying Quantity
underlyingDelta	o	Underlying Delta
underlyingPrice	o	Underlying Price
validityTime	o	Validity Time
requesterSide	o	Requester Side
respondentSide	o	Respondent Side
dealFreeText	o	Deal Free Text
topOfBookGrp, repeated 0 ... 1 times:		
bBOGrp, repeated 0 ... variable times:		
bboType	o	BBO Type
bidPrc	o	Bid Price
bidQty	o	Bid Quantity
offerPrc	o	Offer Price
offerQty	o	Offer Quantity
numberOfLegs	o	Legs
instrumentLegPriceGrp, repeated 0 ... variable times:		
instrumentId	m	Leg ID
instrumentMnemonic	o	Leg Mnemonic
bidPrc	o	Bid Price
bidQty	o	Bid Quantity
offerPrc	o	Offer Price
offerQty	o	Offer Quantity

Text Report Structure

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

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

 User
------
XXXXXX

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

Eurex EnLight Negotiation Event Details
---------------------------------------

        Event ID
------------------------
  XXXXXXXXXXXXXXXXXXXX

     Time          ACT
-----------------  --------
XXXXXXXXXXXXXXXXXX  XXXXXXXX

Status   Event Report ID   Event Start Time   Event Owning BU Event Owning User Entering User    Instrument ID
       Instrument Mnemonic                     InstType SubType Number of Legs
------ -------------------- ----------------- -------------- ---------------- ------------ --------------------
XXXXX  XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX       XXXXXXXX        XXXXXX        XXXXXX 99999999999999999999
       XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX XXXXXXX          99

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

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

Eurex EnLight Negotiation Event Activity
----------------------------------------

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

```
Negotiate Underlying Underlying Delta Last Negotiated Price Last Negotiated Quantity Num of Respondents Show Num of Respondents
------------------- --------------- -------------------- ----------------------- ----------------- ----------------------
        X              999.9999+        9999.99999+             999999999         999999999          X

Bid Price   Offer Price Requote Side Fixed Quantity Fixed
----------- ----------- ------- ---------- -------------
9999.99999+ 9999.99999+    X       X           X

BU Respondent User Respondent Requote Show Quantity Show Side Show Price Show Last Negotiated Price Show Last Negotiated Qty
------------- -------------- ------- ------------- --------- ---------- ------------------------- -----------------------
  XXXXXXXX       XXXXXX        X         X          X         X              X                         X

     Quote ID
-------------------
XXXXXXXXXXXXXXXXXXX

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

  Quote Free Text    Underlying Delta Underlying Price
------------------- ---------------- ---------------
XXXXXXXXXXXXXXXXXXX        999.9999+     9999.99999+

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

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

      Deal ID           Deal Report ID    Deal Status BU Respondent User Respondent Entering User Event Owning BU Event Owning User
                     Entering User Deal Creation Time Deal Update Time   Quote ID                 Price  Quantity
                     Underlying Effective Delta Underlying  Quantity Underlying Delta Underlying Price Validity Time
                     Requester Side Respondent Side Deal Free Text
-------------------- ------------------- ----------- ------------ -------------- ------------ -------------- ----------------
XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXX      X       XXXXXXXX       XXXXXX        XXXXXX       XXXXXXXX         XXXXXX
                     XXXXXX       XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXX 9999.99999+ 999999999
                                    999.9999+           999999999       999.9999+     +9999.99999 XXXXXXXXXXXXXXXXXX
                     XXXX         XXXX          XXXXXXXXXXXXXXXXXXX

TOP OF BOOK DETAILS

  BBO Type     Bid Price  Bid Quantity Offer Price Offer Quantity
------------ ----------- ------------ ----------- -------------
XXXXXXXXXXXX 9999.99999+    999999999 9999.99999+     999999999

Legs
----
  99
```

```
       Leg ID                  Leg Mnemonic              Bid Price  Bid Quantity Offer Price Offer Quantity
-------------------- ---------------------------------------- ----------- ------------ ----------- --------------
99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 9999.99999+    999999999 9999.99999+      999999999
```

4.6.6 TE610 Eurex EnLight Best Execution Summary

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

XML Report Structure	M/O	Text Report Heading
te610		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
te610Grp, repeated 0 ... variable times:		
te610KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
te610Grp1, repeated 1 ... variable times:		
te610KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
te610Grp2, repeated 1 ... variable times:		
te610KeyGrp2		
user	m	Trader
te610Grp3, repeated 1 ... variable times:		
te610KeyGrp3		

product	m	Product
te610Grp4, repeated 1 ... variable times:		
te610KeyGrp4		
dealId	m	Deal ID
te610Rec, repeated 1 ... variable times:		
item	m	Item
dealTime	o	Deal Creation Time
eventId	m	Negotiation Event ID
instrumentId	o	Instrument ID
instrumentMnemonic	o	Instrument Mnemonic
instrumentType	o	InstType
instrumentSubType	o	SubType
respondentGrp, repeated 0 ... variable times:		
respondentOwnerBU	m	BU Respondent
respondentOwnerUser	m	User Respondent
respondentEnteringUser	m	Entering User
reponsdentsQuoting	o	Respondents Quoting
requesterGrp, repeated 0 ... 1 times:		
requesterOwnerBU	m	Event Owning BU
requesterOwnerUser	m	Event Owning User
requesterEnteringUser	m	Entering User
eventType	o	Negotiation Event Type
eventSide	o	Negotiation Event Side
dealPrc	o	Price
dealQty	o	Quantity
dealFreeText	o	Deal Free Text
bBOGrp, repeated 0 ... variable times:		
bboType	o	BBO Type
bidPrc	o	Bid Price
bidQty	o	Bid Quantity
offerPrc	o	Offer Price
offerQty	o	Offer Quantity
numberOfLegs	o	Number of Legs
te610InstrumentLegGrp, repeated 0 ... variable times:		
instrumentId	m	Leg ID
instrumentMnemonic	o	Leg Mnemonic
buyCod	o	B/S
ratio	o	Ratio
iBBOGrp, repeated 0 ... 1 times:		
bidPrc	o	BidPrc

bidQty	o	BidQty
offerPrc	o	Offer Price
offerQty	o	Offer Quantity
te610UnderlyingLegGrp, repeated 0 ... 1 times:		
product	o	Und Prod
instrumentId	o	Und Leg ID
instrumentMnemonic	o	Und Leg Mnemonic
buyCod	o	B/S
ratio	o	Ratio
iBBOGrp, repeated 0 ... 1 times:		
bidPrc	o	BidPrc
bidQty	o	BidQty
offerPrc	o	Offer Price
offerQty	o	Offer Quantity
refPrc	o	Reference Price
refPrcTyp	o	Reference Price Type
deltaExch	o	Delta Exchange
underlyingDelta	o	Underlying Delta
underlyingEffectiveDelta	o	Underlying Effective Delta
underlyingQty	o	Underlying Quantity
underlyingPrice	o	Underlying Price
eventOpenQty	o	Negotiation Event Open Quantity
respondentQuoteGrp, repeated 0 ... 50 times:		
respondentGrp, repeated 0 ... variable times:		
respondentOwnerBU	m	BU Respondent
respondentOwnerUser	m	User Respondent
respondentEnteringUser	m	Entering User
showQty	o	Show Quantity
showSide	o	Show Side
updateTime	o	Update Time
quoteId	m	Quote ID
underlyingDelta	o	Underlying Delta
underlyingPrice	o	Underlying Price
quoteSideGrp, repeated 0 ... 2 times:		
buyCod	o	B/S
prc	o	Price
qty	o	Quantity

Text Report Structure

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

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

Trader
------
XXXXXX

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

      Deal ID
--------------------
XXXXXXXXXXXXXXXXXXXX

 Item  Deal Creation Time Negotiation Event ID   Instrument ID            Instrument Mnemonic          InstType SubType
------ ------------------ -------------------- -------------------- ---------------------------------------- -------- -------
999999 XXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX XXXXXXX

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

Respondents Quoting
-------------------
             999999

Event Owning BU Event Owning User Entering User
--------------- ----------------- ------------
   XXXXXXXX         XXXXXX         XXXXXX

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

   BBO Type     BidPrc     BidQty   Offer Price Offer Quantity
------------- ----------- --------- ----------- --------------
XXXXXXXXXXXXX 9999.99999+ 999999999 9999.99999+      999999999

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

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

  Und Prod
------------
XXXXXXXXXXXX

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

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

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

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

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

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

4.6.7 TE810 T7 Daily Trade Confirmation

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

XML Report Structure	M/O	Text Report Heading
te810		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
te810Grp, repeated 0 ... variable times:		
te810KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
te810Grp1, repeated 1 ... variable times:		
te810KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier

te810Grp2, repeated 1 ... variable times:		
te810KeyGrp2		
user	m	Trader
te810Grp3, repeated 1 ... variable times:		
te810KeyGrp3		
product	m	Product
te810Grp4, repeated 1 ... variable times:		
te810KeyGrp4		
instrumentGrp		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
tradingCapacity	m	TC
te810Rec, repeated 1 ... variable times:		
time18	m	Time
tradeType	m	Type
matchEvent	o	Event
matchStep	m	Step
matchDeal	m	Deal
parentDeal	o	Parent Deal
dealItem	m	Item
priceDecomposition	o	Price Decompose
exchangeOrderId	o	Order ID
alphaOrderNo	o	Order No
sideLiquidityInd	o	Side Liquidity Indicator
buyCod	m	B/S
opnClsCod	m	O/C
ordrPrtFilCod	o	P/F
execQty	m	Quantity
execPrc	m	Trade Prc
clearingQty	o	Clearing Qty
clearingPrc	o	Clearing Prc
instrumentType	o	StraType
instrumentId	o	Strategy Id
instrumentMnemonic	o	Strategy Mnemonic
ordrTyp	o	Typ

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

sumProdTESVolSell	m	
sumProdTESClgSell	o	Clg Sell

Text Report Structure

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

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

Trader
------
XXXXXX

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

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

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

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

4.6.8 TE812 Daily Prevented Self-Matches

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

XML Report Structure	M/O	Text Report Heading
te812		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
te812Grp, repeated 0 ... variable times:		
te812KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
te812Grp1, repeated 1 ... variable times:		
te812KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
te812Grp2, repeated 1 ... variable times:		
te812KeyGrp2		
user	m	Trader
te812Grp3, repeated 1 ... variable times:		

te812KeyGrp3		
product	m	Product
te812Grp4, repeated 1 ... variable times:		
te812KeyGrp4		
instrumentGrp		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
te812Rec, repeated 1 ... variable times:		
time18	m	Time
tradeType	m	Type
exchangeOrderId	m	Order ID
alphaOrderNo	m	Order No
MatchInstCrossId	m	SMP-ID
buyCod	m	B/S
smpDeletedQty	m	Smp Deleted Qty
deletedQty	m	Deleted Qty
execPrc	m	Trade Prc
ordrTyp	m	Typ
limOrdrPrc	o	LimPrc
timeValidity	m	Exp
tradingRestriction	o	Res
membClgIdCod	o	ClMbr
cust	o	Customer
usrOrdrNum	o	UsrOrdrNmbr
text	o	Text
tradingCapacity	o	TC
sumTotBuyOrdr	m	Total Buy Prevented Self-Matches
sumTotCntrBuy	m	
sumTotSellOrdr	m	Total Sell Prevented Self-Matches
sumTotCntrSell	m	
sumProdTotBuyOrdr	m	Product Total Buy Prevented Self-Matches
sumProdTotCntrBuy	m	
sumProdTotSellOrdr	m	Product Total Sell Prevented Self-Matches
sumProdTotCntrSell	m	

Text Report Structure

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

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

Trader
------
XXXXXX

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

  Product    InstType    Instrument Id              Instrument Mnemonic            isinCod      wknNo
              Instrument Name
----------- -------- -------------------- ---------------------------------------- ----------- ---------
XXXXXXXXXXX XXXXXXXX 99999999999999999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXXXXX XXXXXXXXX
              XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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

4.6.9 TE910 T7 Daily Trade Activity

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

XML Report Structure	M/O	Text Report Heading
te910		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
te910Grp, repeated 0 ... variable times:		
te910KeyGrp		
product	m	Product
te910Grp1, repeated 1 ... variable times:		
te910KeyGrp1		
time18	m	Time
tradeType	m	Type
matchStep	m	MatchStep
te910Rec, repeated 1 ... variable times:		
instrumentGrp		
product	m	Product
instrumentType	m	InstType

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

Text Report Structure

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

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

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

4.6.10 TE930 T7 Daily Trade Statistics

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

XML Report Structure	M/O	Text Report Heading
te930		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
te930Grp, repeated 0 ... variable times:		
te930KeyGrp		
product	m	Product
undrPrvClsPrc	o	PreviousClose
undrLstClsPrc	o	UnderClose
te930Grp1, repeated 1 ... variable times:		
te930KeyGrp1		
cntrClasCod	o	CP
te930Rec, repeated 1 ... variable times:		
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
lstSetlmtPrc_1	o	LstSetlPrc
opnPrc	o	OpnPrc
dlyHghPrcSignd	o	DlyHghPrcSignd

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

Text Report Structure

```
  Product      PreviousClose UnderClose
------------  ------------- ----------
XXXXXXXXXXXX   9,999.99999 9999.99999

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

4.7 TL Usage Fees

4.7.1 TL001 System Transaction Overview

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

XML Report Structure	M/O	Text Report Heading
tl001		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tl001Grp, repeated 0 ... variable times:		
tl001KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tl001Grp1, repeated 1 ... variable times:		
tl001KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
tl001Grp2, repeated 1 ... variable times:		
tl001KeyGrp2		
currTypCod	m	Currency
tl001Rec, repeated 1 ... variable times:		

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

Text Report Structure

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

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

 Currency
--------
  XXX

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

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

4.8 TR Trading Regulatory

4.8.1 TR100 Order to Trade Ratio Report

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

XML Report Structure	M/O	Text Report Heading
tr100		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tr100Grp, repeated 0 ... variable times:		
tr100KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tr100Rec1, repeated 1 ... variable times:		
totTrdDays	m	Total trading days in the current month
mtdDays	m	Trading Days (Month-to-Date)
tr100Grp1, repeated 1 ... variable times:		
tr100KeyGrp1		
product	m	Product
tr100Rec2, repeated 1 ... variable times:		
trDay	m	TRADING DAY
mmPrgrmCod	o	MM PROGRAM

mmPackCod	o	MM PACKAGE
mmReq	o	MM REQ
graceFactorVol	o	GRACE FACTOR VOLUME
graceFactorCnt	o	GRACE FACTOR COUNT
minimumValueVol	o	MINIMUM VALUE VOLUME
minimumValueCnt	o	MINIMUM VALUE COUNT
baseVol	o	BASE LIMIT VOLUME
baseCnt	o	BASE LIMIT COUNT
prodFactVol	o	PRODUCT FACTOR VOLUME
prodFactCnt	o	PRODUCT FACTOR COUNT
quotePerformance	o	QUOTE PERFORMANCE
quoteSizeQuality	o	QUOTE SIZE QUALITY
spreadQuality	o	SPREAD QUALITY
limitTypeVol	o	LIMIT TYPE VOLUME
limitTypeCnt	o	LIMIT TYPE COUNT
smcFullfilled	o	SMC-FULLFILLED
limitVol	o	LIMIT VOLUME
limitCnt	o	LIMIT COUNT
orderedVol	o	ORDERED VOLUME
tradedVol	o	TRADED VOLUME
ordersCnt	o	ORDERS COUNT
tradesCnt	o	TRADES COUNT
otrVol	o	OTR VOLUME
otrNo	o	OTR COUNT
limUsageVol	o	LIMIT USAGE VOLUME
limUsageCnt	o	LIMIT USAGE COUNT
violation	o	VIOLATION

Text Report Structure

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

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

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

TRADING DAY MM PROGRAM MM PACKAGE MM REQ  GRACE FACTOR VOLUME GRACE FACTOR COUNT MINIMUM VALUE VOLUME MINIMUM VALUE COUNT
            BASE LIMIT VOLUME BASE LIMIT COUNT PRODUCT FACTOR VOLUME PRODUCT FACTOR COUNT QUOTE PERFORMANCE QUOTE SIZE QUALITY
            SPREAD QUALITY LIMIT TYPE VOLUME LIMIT TYPE COUNT SMC-FULLFILLED       LIMIT VOLUME       LIMIT COUNT ORDERED VOLUME
            TRADED VOLUME  ORDERS COUNT  TRADES COUNT       OTR VOLUME        OTR COUNT LIMIT USAGE VOLUME LIMIT USAGE COUNT
            VIOLATION
----------- ---------- ---------- ------- ------------------- ------------------ -------------------- ------------------
 31-12-09     XXXX     XXXXX    99.9999             9.9999            9.9999             9999999            9999999
                9999999999999   9999999999999             99.9999             99.9999           9.9999      999999999999
                    9.9999 XXXXXXXXXXXXXXXX  XXXXXXXXXXXXXXXX X           9999999999999.9999 9999999999999.9999  9999999999999
            9999999999999 9999999999999 9999999999999 99999999999.9999 99999999999.9999       999999.9999      999999.9999
            X
```

4.8.2 TR101 MiFID II OTR Report

Description	This report provides each member with his daily values of OTRno and OTRvol per ISIN. In addition, the values of binding orders and quotes which had been added, modified, deleted and executed in the order book with respect to volume and numbers for the respective OTR are provided. The floor component is given as well. Futhermore, it provides those values split up by trader. The OTR values are provided per OTR instrument group and ISIN for one trading day. Report shall be provided three times intraday and one final report will be made available on the following day. This report will be available starting December 4th, 2017. This report is available only for cash markets.
Frequency	Daily.
Availability	This report is available for all members.

XML Report Structure	M/O	Text Report Heading
tr101		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tr101Grp, repeated 0 ... variable times:		
tr101KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tr101Grp1, repeated 1 ... variable times:		
tr101KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
actTradeDay	m	Act Trade Day of Month
numTradeDays	m	Num Trade Days in Month

tr101Grp2, repeated 1 ... variable times:

tr101KeyGrp2

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

tr101Rec, repeated 1 ... variable times:

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

Text Report Structure

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

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

         OTR Mkt Grp              IsinCod         OTRvol          OTRno       Violation MaxRatioVol MaxRatioNo FloorVol FloorNo
------------------------------ -------------- --------------- --------------- --------- ---------- ---------- -------- -------
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  XXXXXXXXXXXX   99999999999.9999 99999999999.9999     X      9999999999  999999999  9999999       9

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

4.8.3 TR102 Excessive System Usage Report

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

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

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

Text Report Structure

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

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

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

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

4.8.4 TR160 Identifier Mapping Error

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

XML Report Structure	M/O	Text Report Heading
tr160		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tr160Grp, repeated 0 ... variable times:		
tr160KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tr160Grp1, repeated 1 ... variable times:		
tr160KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
tr160Rec, repeated 0 ... variable times:		
exchangeOrderId	m	Order ID
shortCodeId	m	ShortCode
errDescription	m	Error
uploadFile	o	File

rowNumber	o	Row
tsField	o	Field

Text Report Structure

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

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

      Order ID           ShortCode      Error                  File                         Row
                      Field
-------------------- -------------------- ----- --------------------------------------------- ---------------
XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXX  XX   XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999999999999999
                      XXXXXXXXXXXXXXXXXXXXXXXX
```

4.8.5 TR161 Identifier Mapping Status

Description	This mapping status report provides a cumulative report on a daily basis, per business unit and per exchange. For the ESMA audit trail reporting the defined valid mappings of short code ID to long value have been stored, incl. valid from and valid to dates. This report is only available as XML report.
Frequency	Daily.
Availability	This report is available for all members.

XML Report Structure	M/O	Text Report Heading
tr161		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tr161Grp, repeated 0 ... variable times:		
tr161KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tr161Grp1, repeated 1 ... variable times:		
tr161KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
tr161Rec, repeated 0 ... variable times:		
dateUploaded	m	DateUploaded
shortCodeId	m	ShortCode ID
longValue	m	Long Value
classRule	m	ClassRule
validFrom	m	ValidFrom

validTo	m	ValidTo
statusInd	m	StatusInd

Text Report Structure

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

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

DateUploaded    ShortCode ID              Long Value           ClassRule ValidFrom ValidTo  StatusInd
------------ -------------------- ----------------------------------- --------- --------- -------- ---------
  31-12-09   XXXXXXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX   XXXXX   31-12-09  31-12-09   XXXXX
```

4.8.6 TR162 Algo HFT Error

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

XML Report Structure	M/O	Text Report Heading
tr162		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tr162Grp, repeated 0 ... variable times:		
tr162KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tr162Grp1, repeated 1 ... variable times:		
tr162KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
tr162Rec, repeated 1 ... variable times:		
dateUploaded	m	DateUploaded
algoId	m	AlgoID
errDescription	m	Error
uploadFile	o	File

rowNumber	o	Row
tsField	o	Field

Text Report Structure

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

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

DateUploaded       AlgoID       Error                    File                          Row             Field
------------ -------------------- ----- --------------------------------------------- --------------- ------------------------
  31-12-09   XXXXXXXXXXXXXXXXXXXX  XX   XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX 999999999999999 XXXXXXXXXXXXXXXXXXXXXXXX
```

4.8.7 TR163 Algo HFT Status

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

XML Report Structure	M/O	Text Report Heading
tr163		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tr163Grp, repeated 0 ... variable times:		
tr163KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tr163Grp1, repeated 1 ... variable times:		
tr163KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
tr163Rec, repeated 1 ... variable times:		
dateUploaded	m	DateUploaded
validFrom	m	ValidForm
algoId	m	AlgoID
responsibleId	m	ResponsibleId

Text Report Structure

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

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

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

4.8.8 TR901 MiFID II Message Rate Report

Description	This report contains the message rates under Directive 2014/65/EU Article 4, (40c). The report contains daily, month-to-date and yearly message rates per ISIN as well as daily, month-to-date and yearly message rates on a total of all traded ISINs. In addition, the seconds the ISIN was available for trading and the respective messages are provided on a single ISIN basis. For calculation purposes messages include: order and quote insertions, modifications, deletions. This report contains "financial instruments for which there is a liquid market" and market making and proprietary messages only. No report selection is available for this report. This report is sorted by: Member Month ISIN This report will be available starting December 4th, 2017. This report is available only for cash markets.
Frequency	Daily.
Availability	This report is available for all members.

XML Report Structure	M/O	Text Report Heading
tr901		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tr901Grp, repeated 0 ... variable times:		
tr901KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tr901Grp1, repeated 1 ... variable times:		
tr901KeyGrp1		
businessUnitGrp		

businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
transMonth	m	ReportMonth
transStartMonth	m	ReportStartMonth
ratioMarketDate	m	RatioMarketDate
ratioMarketMtd	m	RatioMarketMTD
ratioMarket12M	m	RatioMarket12M
maxRatioMarketDate	m	MaxRatioMarketDate
maxRatioMarketMtd	m	MaxRatioMarketMTD
maxRatioMarket12M	m	MaxRatioMarket12M
tr901Grp2, repeated 1 ... variable times:		
tr901KeyGrp2		
instrumentGrp, repeated 1 ... variable times:		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	o	Instrument Mnemonic
isinCod	o	isinCod
wknNo	o	wknNo
instNam	o	Instrument Name
tr901Rec, repeated 1 ... variable times:		
noSecDate	m	NoSecDate
noSecMtd	m	NoSecMTD
tradingSec12M	m	TradingSec12M
noTransactionsDate	m	NoTransactionsDate
noTransactionsMtd	m	NoTransactionsMTD
transactions12M	m	Transactions12M
ratioSingleDate	m	RatioSingleDate
ratioSingleMtd	m	RatioSingleMTD
ratioSingle12M	m	RatioSingle12M

Text Report Structure

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

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

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

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

4.8.9 TR902 Daily Order and Quote Transactions

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

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

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

Text Report Structure

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

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

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

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

4.9 TT Entitlement and Security

4.9.1 TT132 Market Maker Protection

Description	For each market participant and for each exchange, this report lists all market maker protection (mmp) activities during the day, i.e. the maintenance of the mmp limits, the inactivation and the reactivation of quotes. Reports are split per Business Unit and Product and sorted by Time and mmp Activity. When the quote trading exceeds a defined mmp limit on product or instrument type level, corresponding quotes are inactivated. For each quote inactivation (manual or due to a mmp limit break) and for each manual reactivation, two records are generated with the same time: - one with the mmp limits and the quote inactivation status, - one with the corresponding mmp counters which are reset when quotes are reactivated. This report is available only for derivative markets.
Frequency	Daily.
Availability	This report is available for all members.

XML Report Structure	M/O	Text Report Heading
tt132		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tt132Grp, repeated 0 ... variable times:		
tt132KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tt132Grp1, repeated 1 ... variable times:		

tt132KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
tt132Grp2, repeated 1 ... variable times:		
tt132KeyGrp2		
product	m	Product
tt132Rec, repeated 1 ... variable times:		
time18	m	Time
mmpActivity	m	Act
mmpReason	m	Reason
sessionId	m	Session
instrumentType	o	InstType
activationType	o	QuoAct
mmpVolume	o	Volume
mmpPercent	o	Percent
mmpDelta	o	Delta
mmpVega	o	Vega
mmpTimeWindow	o	TimeWin

Text Report Structure

```
Participant        Participant Long Name              BU                BU Long Name                BU Identifier   Product
----------- -------------------------------------- -------- -------------------------------------- ------------ -----------
   XXXXX    XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX       999999 XXXXXXXXXXX

       Time        Act Reason  Session  InstType QuoAct   Volume    Percent     Delta      Vega     TimeWin
----------------- --- ------ --------- -------- ------ ---------- ---------- ---------- ---------- ----------
XXXXXXXXXXXXXXXXX XXX XXXXXX 999999999 XXXXXXXX XXXXXX 9999999999 9999999999 9999999999 9999999999 9999999999
```

4.9.2 TT133 Trading Risk Events

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

XML Report Structure	M/O	Text Report Heading
tt133		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tt133Grp, repeated 0 ... variable times:		
tt133KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tt133Grp1, repeated 1 ... variable times:		
tt133KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
tt133Grp2, repeated 1 ... variable times:		
tt133KeyGrp2		
user	m	Trader
tt133Rec, repeated 1 ... variable times:		
audtEntId	m	Entered by
audtApprId	m	Approved by

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

Text Report Structure

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

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

Trader
------
XXXXXX

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

4.9.3 TT135 Risk Event Report

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

XML Report Structure	M/O	Text Report Heading
tt135		
rptHdr		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	o	
membId	o	
membLglNam	o	
rptPrntEffDat	m	
rptPrntEffTim	o	
rptPrntRunDat	m	
tt135Grp, repeated 0 ... variable times:		
tt135KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tt135Grp1, repeated 1 ... variable times:		
tt135KeyGrp1		
businessUnitGrp		
businessUnit	m	BU
busUntLngName	m	BU Long Name
businessUnitId	m	BU Identifier
membClgIdCod	m	ClMbr
tt135Rec, repeated 1 ... variable times:		
trnTim	m	Trn Tim
actnCod	m	Action

Text Report Structure

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

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

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

5 Introduction to Report Tag Descriptions

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

5.1 Tag Characteristics

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

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

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

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

Table 5.1 - Tag Formats

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

Decodes	The decoded literals belonging to the valid values constants as used in the generic text reports.
Descriptions	A short description of the value's functional meaning.
Where used	A reference to the XML reports which contain this tag in their structure.

6 XML Report Tag Descriptions

The following sections provide specific information on XML Report tags.

6.1 account

Description	This field contains the account group code, which gives the type and the sub type of trading account in which the transaction is executed.
Format	alphanumeric 2
Where used:	RD135 Trade Enrichment Rule Status TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail TE810 T7 Daily Trade Confirmation

6.2 accountName

Description	This field contains the descriptive name of the account defined by the account owner.
Format	alphanumeric 32
Where used:	RD135 Trade Enrichment Rule Status TE810 T7 Daily Trade Confirmation

6.3 accruedDistribution

Description	This field represents the Accrued Distribution amount of the previous business day incremented by the Daily Distribution amount calculated for the business day.
Format	numeric signed 12, 6
Where used:	TA115 Total Return Futures Parameters

6.4 accruedFunding

Description: This field represents the Accrued Funding amount of the previous business day incremented by the Daily Funding amount calculated for the business day.

Format: numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.5 acctTypGrp

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

Format: alphanumeric 2

Valid Values	Decodes	Descriptions
A	A	Agent Accounts (Derivatives specific)
A1	A1	Agent Accounts A1
A2	A2	Agent Accounts A2 (Derivatives specific)
A3	A3	Agent Accounts A3 (Derivatives specific)
A4	A4	Agent Accounts A4 (Derivatives specific)
A5	A5	Agent Accounts A5 (Derivatives specific)
A6	A6	Agent Accounts A6 (Derivatives specific)
A7	A7	Agent Accounts A7 (Derivatives specific)
A8	A8	Agent Accounts A8 (Derivatives specific)
A9	A9	Agent Accounts A9 (Derivatives specific)
AA	AA	Agent Accounts AA (Derivatives specific)
AL	All	All Accounts (Derivatives specific)
BE	BE	Best Execution (Cash specific)
G1	G1	Pre-Designated Give-Up (actually booked to A1)(Derivatives specific)
G2	G2	Designated Give-Up (actually booked to A1)(Derivatives specific)
M	M	Market Maker Accounts (Derivatives specific)
M1	M1	Market Maker Account M1
M2	M2	Market Maker Account M2 (Derivatives specific)
P	P	Proprietary Accounts (Derivatives specific)
P1	P1	Proprietary Account P1
P2	P2	Proprietary Account P2 (Derivatives specific)
PP	PP	Proprietary Accounts (Derivatives specific)
RP	RP	Riskless Principal (Cash specific)
TT	Tot	Total Accounts (Derivatives specific)

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

6.6 accumQty

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

Format: numeric 9

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

6.7 accumTim

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

Format: TimeFormat

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

6.8 action

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

Format: alphanumeric 40

Where used: TT133 Trading Risk Events

6.9 activationType

Description: This field contains the activation type.

Format: alphanumeric 6

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

Where used: TT132 Market Maker Protection

6.10 activity

Description: This field contains the activity information.

Format: alphanumeric 1

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

Where used: TC540 Daily Order Maintenance
TE540 Daily Order Maintenance

6.11 actnCod

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	S	Stop
2	R	Release

Where used: TT135 Risk Event Report

6.12 actTradeDay

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

Format: numeric 2

Where used: TR101 MiFID II OTR Report

6.13 addCrt

Description: This field contains the additional credit.

Format: numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.14 addMembId

Description: This field contains the additional member ID.

Format: alphanumeric 5

Where used: CB042 Fee Per Executed Order

6.15 aggressor

Description: This field indicates the aggressor side.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
B	Buy	Incoming order was a Buy order
S	Sell	Incoming order was a Sell order

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

6.16 algoId

Description	The field contains the unique numeric representation for an algorithum.
Format	alphanumeric 20
Where used:	TR162 Algo HFT Error TR163 Algo HFT Status

6.17 alphaOrderNo

Description	This field indicates the unique order ID stamped at the exchange or the order identification number assigned to an order by the Eurex classic exchange, in alphanumeric format.
Format	alphanumeric 12
Where used:	TE540 Daily Order Maintenance TE550 Open Order Detail TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

6.18 annualisationFactor

Description	This field indicates the annualisation factor, i.e. the average number of trading days during one year.
Format	numeric 3
Where used:	TA114 Variance Futures Parameter TA115 Total Return Futures Parameters

6.19 approvalTime

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

6.20 armvm

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

6.21 aT

Description	This field displays the account type, in which the transaction took place. Possible values: 'P' (Proprietary) 'A' Agent) 'M'(Designated Sponsor)
Format	alphanumeric 1
Where used:	TL001 System Transaction Overview

6.22 audtApprId

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

Where used: TT133 Trading Risk Events

6.23 audtEntId

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

Format: alphanumeric 30

Where used: TT133 Trading Risk Events

6.24 audtExecId

Description: This field indicates The user (usually a Service Administrator) on whose behalf the trading risk action was entered by the Market Supervision..

Format: alphanumeric 30

Where used: TT133 Trading Risk Events

6.25 audtValAfter

Description: This field indicates the Audit Trail Data After change.

Format: alphanumeric 32

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

6.26 audtValBefore

Description: This field indicates the Audit Trail Data Before change.

Format alphanumeric 32

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

6.27 baseCnt

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

Format numeric 13

Where used: TR100 Order to Trade Ratio Report

6.28 baseVol

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

Format numeric 13

Where used: TR100 Order to Trade Ratio Report

6.29 bboType

Description This field contains the type of BBO.

On-Book - This group shows the on-book BBO i.e level 1 prices.

AggregatedOnBook - This group shows the Implied on-book prices based on the on-book prices of the legs with depth upto level five and deal quantity.

ImpliedOnBook - This group shows the Implied on-book prices based on top of leg book.

AggregatedImpliedOnBook - This group shows the Implied on-book prices based on the on-book prices of the legs with depth upto level five and deal quantity.

Format alphanumeric 1

Valid Values	Decodes	Descriptions
1	CLOB	Central Limit Order Book BBO.
2	AGG_CLOB	Aggregated BBO on Central Limit Order Book.
3	IMPL_CLOB	Implied Central Limit Order Book BBO.
4	AGG_IMPL_CLOB	Aggregated BBO on Implied Central Limit Order Book.

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

6.30 beneficiary

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

Format alphanumeric 9

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

6.31 bestExecution

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

Format alphanumeric 1

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

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail

6.32 bidPrc

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

Format: numeric signed 9, 5

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

6.33 bidQty

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

Format: numeric 9

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

6.34 businessDay

Description: This field contains current business day.

Format: alphanumeric 10

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

6.35 businessDayOffset

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

Format numeric signed 2

Where used: TA115 Total Return Futures Parameters

6.36 businessUnit

Description This field indicates the business unit.

Format alphanumeric 8

Where used:
CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB062 Designated Sponsor Refund
CB068 Transaction Overview
CB069 Transaction Report
CB080 Monthly Fee and Rebate Statement
RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD140 Pre-trade Limits Maintenance - Trading Participant
RD145 Pre-trade Limits Status - Trading Participant
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TL001 System Transaction Overview
TR101 MiFID II OTR Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error

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

6.37 businessUnitId

Description: This field indicates numeric identifier of the business unit.

Format: numeric 6

Where used:
CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB062 Designated Sponsor Refund
CB068 Transaction Overview
CB069 Transaction Report
CB080 Monthly Fee and Rebate Statement
RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD140 Pre-trade Limits Maintenance - Trading Participant
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TL001 System Transaction Overview
TR101 MiFID II OTR Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error

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

6.38 busUntLngName

Description: This field indicates long name of the business unit.

Format: alphanumeric 40

Where used:
CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB062 Designated Sponsor Refund
CB068 Transaction Overview
CB069 Transaction Report
CB080 Monthly Fee and Rebate Statement
RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD140 Pre-trade Limits Maintenance - Trading Participant
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TL001 System Transaction Overview
TR101 MiFID II OTR Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error

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

6.39 buyCod

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
B	Buy	
S	Sell	
P	Payr	(Derivatives specific)
R	Recr	(Derivatives specific)

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

6.40 cashBsktRefId

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

Format alphanumeric 32

Where used: TE545 Daily TES Maintenance

6.41 category

Description This field contains the user category.

Format alphanumeric 28

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

Where used: RD115 User Profile Status

6.42 classifViolation

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

Format alphanumeric 9

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

Where used: TR102 Excessive System Usage Report

6.43 classRule

Description: States type of the long value.

Format: alphanumeric 1

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

Where used: TR161 Identifier Mapping Status

6.44 clearingParticipant

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

Format: alphanumeric 5

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

6.45 clearingPrc

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

Format: numeric signed 9, 5

Where used: TE810 T7 Daily Trade Confirmation

6.46 clearingPriceOffset

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

Format numeric 12, 6

Where used: TA114 Variance Futures Parameter

6.47 clearingQty

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

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.48 clearingTakeUpMember

Description This field indicates the name of the participant, which did the take-up.

Format alphanumeric 5

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

6.49 clientIdentifier

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

Format alphanumeric 20

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

6.50 clientRef

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

Format: alphanumeric 20

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

6.51 closTime

Description: This field contains the Closure Time entered by the initiating user of the TES trade and corresponds to the original trader agreement time.

Format: TimeFormat18

Where used: TE545 Daily TES Maintenance

6.52 cntrClasCod

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
C	Call	
P	Put	

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

6.53 cntrExpDat

Description: This field indicates expiration date of the contract. This is the last trading day of the contract.

Format: DateFormat

Where used: TA113 Complex and Flexible Instrument Definition

6.54 cntrVersNo

Description: This field indicates the contract version number. This field is valid for options only. The version number of the contract is increased by 1 for each capital adjustment on the product.

Format: numeric 1

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

6.55 complianceInfo

Description: This field contains free format text used by traders to indicate to the compliance authorities their trading strategy.

Format: alphanumeric 20

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

6.56 contractMonth

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

6.57 contractYear

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

6.58 cooperationPartner

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

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

Where used:	RD135 Trade Enrichment Rule Status

6.59 couponFrq

Description	This field contains the textual specification for the coupon frequency, which is the number ofinterest payments (coupon) made annually.
Format	alphanumeric 32

Where used:	TE545 Daily TES Maintenance

6.60 couponRat

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

6.61 couponVarOfs

Description	This field contains the textual specification for the variable offset rate, which is expressed as +/- n basis points (reference rate). It is applicable for EFS transactions only.
Format	alphanumeric 32
Where used:	TE545 Daily TES Maintenance

6.62 couponVarRef

Description	This field contains the textual specification for the reference rate, which is used as the variable rate for the swap. It is applicable for EFS transactions only.
Format	alphanumeric 32
Where used:	TE545 Daily TES Maintenance

6.63 covReq

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

Format: numeric 5

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

6.64 covTim

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

Format: TimeFormat

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

6.65 covTimPercent

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

Format: numeric 6, 2

Where used:
TD982 Special Report French Equity Options

6.66 Crossed

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

Format: alphanumeric 1

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

Where used: TE540 Daily Order Maintenance

6.67 cshPrcConv

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

Format: numeric 8, 4

Where used: TE545 Daily TES Maintenance

6.68 ctpyStlIdAct

Description: This field contains the settlement account of CounterParty Member.

Format: alphanumeric 35

Where used: TC810 T7 Daily Trade Confirmation

6.69 ctpyStlIdLoc

Description: This field contains the settlement location of CounterParty Member.

Format: alphanumeric 3

Where used: TC810 T7 Daily Trade Confirmation

6.70 ctrPtyId

Description: This field contains the counterparty member ID.

Format: alphanumeric 5

Where used: TC810 T7 Daily Trade Confirmation

6.71 currDayAmnt

Description: This field displays the amount of transaction limit fees for each market group on the current day.

Format: numeric 11, 2

Where used: TL001 System Transaction Overview

6.72 currSetlmtPrc_1

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

Format: numeric 9, 5

Where used: TE930 T7 Daily Trade Statistics

6.73 currTypCod

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

Format: alphanumeric 3

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

6.74 cust

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

Format: alphanumeric 12

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

6.75 customerInstr

Description: This field refers to the rate identifier defined by the Futures Industry Association (FIA) and contains information about the way how the order has been entered in the system. It may be used by the clearing applications to charge the corresponding fees.

Format: alphanumeric 1

Where used: TE540 Daily Order Maintenance
TE545 Daily TES Maintenance

6.76 customIndex

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

Format numeric signed 12, 6

Where used: TE545 Daily TES Maintenance

6.77 dailyDistribution

Description This field represents the Distribution amount calculated for the day from the Distribution Index difference between the business day and the previous business day.

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.78 dailyFunding

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

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.79 dateUploaded

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

Format DateFormat

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

6.80 dayCutLim

Description: This field contain the day cut off limit.

Format: numeric 10

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

6.81 daySettlDate

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

Format: DateFormat

Where used: TA115 Total Return Futures Parameters

6.82 daysToMaturity

Description: This field represents the Days to Maturity calculated as the calendar day difference between the Expiration Settlement Date and the Day Settlement Date.

Format: numeric 4

Where used: TA115 Total Return Futures Parameters

6.83 dayTesVol

Description: This field contains the total TES contract volume of the current day.

Format: numeric 9

Where used: TE930 T7 Daily Trade Statistics

6.84 dayTotVol

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

Format: numeric 9

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

6.85 dCutLim

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

Format: numeric 10

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

6.86 dealFreeText

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

Format: alphanumeric 20

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

6.87 dealId

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

Format: alphanumeric 20

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

6.88 dealItem

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

Format: numeric 10

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

6.89 dealPrc

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

Format: numeric signed 9, 5

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

6.90 dealQty

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

Format: numeric 9

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

6.91 dealQuoteId

Description: This field contains the Quote ID of the Quote which is part of the Deal generated in the context of the Selective RFQ service.

Format: alphanumeric 20

Where used: TE600 Eurex EnLight Maintenance

6.92 dealReportId

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

Format: alphanumeric 20

Where used: TE600 Eurex EnLight Maintenance

6.93 dealStatus

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	P	Deal status is Pending
2	F	Deal status is Final
3	C	Deal is Rejected by the Requester
4	R	Deal is Rejected by the Respondent
5	T	Deal is Rejected due to Time Out

Where used: TE600 Eurex EnLight Maintenance

6.94 dealTime

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

Format: TimeFormat18

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

6.95 dealUpdateTime

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

Format: TimeFormat18

Where used: TE600 Eurex EnLight Maintenance

6.96 decaySplit

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

Format: numeric 2

Where used: TA116 Decay Split Table

6.97 defaultClearingPriceOffset

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

Format: numeric 12, 6

Where used: TA114 Variance Futures Parameter

6.98 deletedQty

Description: In case of SMP (Self-Match Prevention), this field contains the total deleted quantity due to SMP. For incoming orders/quote sides, this is the sum of the smpDeletedQty and any other cancelled quantity according to the Self-Match Prevention rule. For resting orders/quote sides deletedQty is identical to smpDeletedQty.

Format: numeric 9

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

6.99 delProtected

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

Format: alphanumeric 1

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

Where used: RD115 User Profile Status

6.100 deltaExch

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	FALSE	
1	TRUE	

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

6.101 discFactor

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

Format: numeric 10, 9

Where used: TA114 Variance Futures Parameter

6.102 disclaimer

Description: This field contains the disclaimer of the report.

Format: alphanumeric 300

Where used: TD982 Special Report French Equity Options

6.103 distributionIndex

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

Format: numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.104 dlyHghPrc

Description	This field indicates the highest trade price of the contract or external underlying recorded in the current day.
Format	numeric 9, 5
Where used:	TD930 Daily Trade Statistics

6.105 dlyHghPrcSignd

Description	This field indicates the highest trade price of the contract or external underlying recorded in the current day.
Format	numeric signed 9, 5
Where used:	TE930 T7 Daily Trade Statistics

6.106 dlyLowPrc

Description	This field indicates the lowest trade price of the contract or external underlying recorded in the current day.
Format	numeric 9, 5
Where used:	TD930 Daily Trade Statistics

6.107 dlyLowPrcSignd

Description	This field indicates the lowest trade price of the contract or external underlying recorded in the current day.
Format	numeric signed 9, 5
Where used:	TE930 T7 Daily Trade Statistics

6.108 dscr1

Description This field contains the descriptor.

Format alphanumeric 132

Where used: CB068 Transaction Overview

6.109 dwzNo

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

Format numeric 4

Where used: TC810 T7 Daily Trade Confirmation

6.110 effMaxCalSprdQty

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

Format numeric 9

Where used: RD125 User Transaction Size Limit Status

6.111 effMaxOrdrQty

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

Format numeric 9

Where used: RD125 User Transaction Size Limit Status

6.112 effMaxTESQty

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

Format: numeric 9

Where used: RD125 User Transaction Size Limit Status

6.113 effStatus

Description: This field contains the effective user status.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	1	Active
2	2	Suspended

Where used: RD115 User Profile Status

6.114 elapsedNoTradingDays

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

Format: numeric 4

Where used: TA114 Variance Futures Parameter

6.115 enableAgencyAcct

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	Y	Yes
2	N	No

Where used: RD115 User Profile Status

6.116 enableBESTAcct

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	Y	Yes
2	N	No

Where used: RD115 User Profile Status

6.117 enableMarketMakingAcct

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	Y	Yes
2	N	No

Where used: RD115 User Profile Status

6.118 enableProprietaryAcct

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	Y	Yes
2	N	No

Where used: RD115 User Profile Status

6.119 enableRisklessPrincipalAcct

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

Format: numeric 1

Valid Values	Decodes	Descriptions
1	Y	Yes
2	N	No

Where used: RD115 User Profile Status

6.120 endDat

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

Format: DateFormat

Where used: TE545 Daily TES Maintenance

6.121 enteringUser

Description: This field indicates the user who entered the order.

Format: alphanumeric 6

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

6.122 entRole

Description: This field contains the entitlement role.

Format: alphanumeric 30

Where used:
RD110 User Profile Maintenance
RD115 User Profile Status

6.123 entryDate

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

Format: DateFormat

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

6.124 entryTime

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

Format	TimeFormat18
Where used:	TC540 Daily Order Maintenance TC550 Open Order Detail TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail

6.125 envText

Description	This field describes from which technical environment the report comes from.
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
A		Acceptance
S		Simulation
P		Production

Where used:

CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB062 Designated Sponsor Refund
CB068 Transaction Overview
CB069 Transaction Report
CB080 Monthly Fee and Rebate Statement
RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD140 Pre-trade Limits Maintenance - Trading Participant
RD145 Pre-trade Limits Status - Trading Participant
RD155 Pre-trade Limits Status - Clearing Participant
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD944 Daily Advanced Market Making Strategy Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics
TL001 System Transaction Overview
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR901 MiFID II Message Rate Report

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

6.126 errDescription

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

Format: alphanumeric 2

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

Where used: TR160 Identifier Mapping Error
TR162 Algo HFT Error

6.127 etiCmlVol

Description This field contains the cumulated ETI volume.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.128 etiFeeAftReb

Description This field contains the ETI fee after rebate.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.129 etiFeeReb

Description This field contains the ETI fee rebate.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.130 etiUnRebFee

Description This field contains the unrebated fee.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.131 eventActivity

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

Format alphanumeric 1

Valid Values	Decodes	Descriptions
1	NEW	New Negotiation Event is created
2	MOD	Negotiation Event is updated
3	QUO	Quote is added, updated or removed
4	DEAL	New Deal is created
5	DEAL_MOD	Deal is updated

Where used: TE600 Eurex EnLight Maintenance

6.132 eventId

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

Format: alphanumeric 20

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

6.133 eventOpenQty

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

Format: numeric 9

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

6.134 eventOverallQty

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

Format numeric 9

Where used: TE600 Eurex EnLight Maintenance

6.135 eventReportId

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

Format alphanumeric 20

Where used: TE600 Eurex EnLight Maintenance

6.136 eventSide

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

Format alphanumeric 1

Valid Values	Decodes	Descriptions
B	Buy	Buy
S	Sell	Sell

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

6.137 eventStartTime

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

Format TimeFormat18

Where used: TE600 Eurex EnLight Maintenance

6.138 eventStatus

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

Valid Values	Decodes	Descriptions
1	OPEN	Open
2	CLOSE	Close
3	EXP	Expired
4	SYSCLS	Closed By System

Where used: TE600 Eurex EnLight Maintenance

6.139 eventTotalDealQty

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

6.140 eventType

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

Valid Values	Decodes	Descriptions
1	I	Indicative
2	F	Firm

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

6.141 excessTxn

Description: This field contains excess transactions above the transaction limit

Format: numeric 12

Where used: TR102 Excessive System Usage Report

6.142 exchangeOrderId

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

Format: alphanumeric 20

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TE540 Daily Order Maintenance
TE550 Open Order Detail
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TR160 Identifier Mapping Error

6.143 exchCurrTypCod

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

Format: alphanumeric 3

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

6.144 exchNam

Description	This field contains the exchange name.
Format	alphanumeric 5

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

Where used:

CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB062 Designated Sponsor Refund
CB068 Transaction Overview
CB069 Transaction Report
CB080 Monthly Fee and Rebate Statement
RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD140 Pre-trade Limits Maintenance - Trading Participant
RD145 Pre-trade Limits Status - Trading Participant
RD155 Pre-trade Limits Status - Clearing Participant
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance

TD942 Daily Advanced Market Making Quote Request Performance
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD944 Daily Advanced Market Making Strategy Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics
TL001 System Transaction Overview
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report

6.145 exchRat

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

Format: numeric 16, 9

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

6.146 execIdentifier

Description: This field is used to identify the person or algorithm with the member of the trading venue who is responsible for the execution of the transaction resulting from the order or quote. This field contains the information of submitting trader for MIFID-II reporting requirement and refers to execution within firm.

Format: alphanumeric 20

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

6.147 execPrc

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

Format: numeric signed 9, 5

Where used:
TC540 Daily Order Maintenance
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TE540 Daily Order Maintenance

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

6.148 execQty

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

Format: numeric 9

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

6.149 execQualifier

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

Format: alphanumeric 7

Valid Values	Decodes	Descriptions
24	Human	Entered by human/natural person
22	Algo	Entered by Algorithm

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

6.150 execTime

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

Format: TimeFormat18

Where used: TE545 Daily TES Maintenance

6.151 exerStylTyp

Description: This field indicates the exercise style of the option, which determines when the option can be exercised by the option holder.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
A		American
E		European

Where used: TA113 Complex and Flexible Instrument Definition

6.152 expDat

Description: This field contains the expiration date of the contract.

Format: DateFormat

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

6.153 expiryDate

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

Format DateFormat

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

6.154 expRat

Description This field indicates the interpolated interest rate till the contract expiration given in percentage.

Format numeric signed 6, 4

Where used: TA114 Variance Futures Parameter

6.155 expSettlDate

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

Format DateFormat

Where used: TA115 Total Return Futures Parameters

6.156 expToBeQuot

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

Format numeric 5

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

6.157 factDat

Description: This field indicates the reporting business day.

Format: DateFormat

Where used: TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD

6.158 feeAdj

Description: This field contains the fee adjustment type.

Format: alphanumeric 40

Where used: CB080 Monthly Fee and Rebate Statement

6.159 feeAmnt

Description: This field contains the fee amount for the contract.

Format: numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.160 feeCrtDayAmnt

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

Format: numeric 15, 2

Where used: CB050 Fee Overall Summary

6.161 feeCrtMthAmnt

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

Format: numeric 15, 2

Where used: CB050 Fee Overall Summary

6.162 feeCrtMthBal

Description: This field contains the fee current monthly balance.

Format: numeric 15, 2

Where used: CB060 Fee Statement

6.163 feeEUR

Description: This column is supposed to display the Excessive System Usage Fee in Euro.

Format: numeric 7, 2

Where used: TR102 Excessive System Usage Report

6.164 feeFloor

Description	This field displays the minimum number of free transactions per member on that day (can be increased by higher number of trades, see field "limit").
Format	numeric 9
Where used:	TL001 System Transaction Overview

6.165 feePRatio

Description	This field displays the individual, daily member ratio. Calculated by: number of transactions divided by number of trades. Interpretation: if pRatio is smaller than ratio, then no Transaction Limit Fee will be incurred.
Format	numeric 8
Where used:	TL001 System Transaction Overview

6.166 feePrvDayAmnt

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

6.167 feePrvMthAmnt

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

Where used: CB050 Fee Overall Summary

6.168 feeRatio

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

Format: numeric 8

Where used: TL001 System Transaction Overview

6.169 feeTypCod

Description: This field contains the Fee Type Code.

Format: alphanumeric 3

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

804	804	XON UTIL FEE
805	805	MIDPNT LQTY CRT
806	806	SMP
81A	81A	SP SF EQ F
81B	81B	SP SF EQ V
81C	81C	SP REF TAF EQ F
81D	81D	SP REF TAF EQ V
81E	81E	SP REF TRF EQ F
81F	81F	SP REF TRF EQ V
81G	81G	ADD CCP EQ
81H	81H	ADD NONCCP EQ 1
81I	81I	ADD NONCCP EQ 2
81J	81J	ADD NONCCP EQ 3
81K	81K	ADD NONCCP EQ 4
82A	82A	TRF BON LIS F
82B	82B	TRF BON LIS V
82C	82C	TRF BON NPUB F
82D	82D	TRF BON NPUB V1
82E	82E	TRF BON NPUB V2
82F	82F	TRF BON PUB F
82G	82G	TRF BON PUB V
81L	81L	TRF EQ F
81M	81M	TRF EQ V
82H	82H	TAF BON F
82I	82I	LISTINGFEE XETR
82J	82J	TAF BON LIS V
82K	82K	TAF BON V
81N	81N	TAF EQ F
81O	81O	TAF EQ V
821	821	SP SF B NPUB F
822	822	SP SF B NPUB V1
823	823	SP SF B NPUB V2
824	824	SP SF B PUB F
825	825	SP SF B PUB V
82L	82L	SP TA B NPUB F
82M	82M	SP TA B NPUB V1
82N	82N	SP TA B NPUB V2
82O	82O	SP TA B PUB F
82P	82P	SP TA B PUB V
82Q	82Q	SP TR B NPUB F

82R	82R	SP TR B NPUB V1
82S	82S	SP TR B NPUB V2
82T	82T	SP TR B PUB F
82U	82U	SP TR B PUB V
82V	82V	ADD CCP BON
82W	82W	ADD BON NONCCP1
82X	82X	ADD BON NONCCP2
82Y	82Y	ADD BON NONCCP3
82Z	82Z	ADD BON NONCCP4
842	842	TRADING FEE PRED II EQUIT LIST FIX
843	843	TRADING FEE PRED II EQUIT LIST VAR
844	844	TRADING FEE PRED II EQUIT LIST FIX
845	845	TRADING FEE PRED II EQUIT LIST VAR

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

6.170 feeTypNam

Description: This field contains the fee type name.

Format: alphanumeric 40

Valid Values	Decodes	Descriptions
OTC TRADE	OTC TRADE	Transaction prices per OTC trade entry
MIDPOINT	MIDPOINT	Transaction prices per executed order: Xetra MidPoint
ETF ETCs PASS	ETF ETCs PASS	Passive executions of an order in Exchange Traded Funds (ETFs) and Exchange Traded

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

		Usage)
CONNECTION FEES	CONNECTION FEES	Fees for connections to the Xetra system
MANUAL FEE ADJ	MANUAL FEE ADJ	Each kind of manual fee adjustments entered into the SAP system via SEG
ETI/NP REBATE	ETI/NP REBATE	Rebate for ETI non persistant trades
TOP ORDR CREDIT	TOP ORDR CREDIT	TOP order credit
TRAD SESS DISC	TRAD SESS DISC	Trading Session Discount
TOP+ ORD CREDIT	TOP+ ORD CREDIT	TOP+ order credit
TAF ACT MAN F	TAF ACT MAN F	XETRA TRANSACTION FEE ACTIVELY MAN.FUNDS FIX
OTC TRADES LIS	OTC TRADES LIS	XETRA OTC TRADES LISTING
HIDDEN ORDR FEE	HIDDEN ORDR FEE	Transaction Fees for Hidden Orders
TAF ACT MAN V	TAF ACT MAN V	XETRA TRANSACTION FEE ACTIVELY MAN.FUNDS VAR
XON UTIL FEE	XON UTIL FEE	XFRA System Utilization Fee
MIDPNT LQTY CRT	MIDPNT LQTY CRT	Credit for Midpoint Liquidity Provider
SMP	SMP	Self Match Prevention
SP SF EQ F	SP SF EQ F	Specialist Service Fee perf. EQUIT fix
SP SF EQ V	SP SF EQ V	Specialist Service Fee perf. EQUIT var
SP REF TAF EQ F	SP REF TAF EQ F	SP Refund Perf Transaction Fee EQUIT fix
SP REF TAF EQ V	SP REF TAF EQ V	SP Refund Perf Transaction Fee EQUIT var
SP REF TRF EQ F	SP REF TRF EQ F	SP Refund Perf Trading Fee EQUIT fix
SP REF TRF EQ V	SP REF TRF EQ V	SP Refund Perf Trading Fee EQUIT var
ADD CCP EQ	ADD CCP EQ	SP Bonus CCP eligible EQUIT
ADD NONCCP EQ 1	ADD NONCCP EQ 1	SP Bonus non CCP-coll safe custody EQUIT
ADD NONCCP EQ 2	ADD NONCCP EQ 2	SP Bonus non CCP-US & Euroland CSC EQUIT
ADD NONCCP EQ 3	ADD NONCCP EQ 3	SP Bonus non CCP-individ safe cust EQUIT
ADD NONCCP EQ 4	ADD NONCCP EQ 4	SP Bonus nonCCP-non-coll safe cust EQUIT
TRF BON LIS F	TRF BON LIS F	XETRA TRADING FEE BOND LISTING fix
TRF BON LIS V	TRF BON LIS V	XETRA TRADING FEE BOND LISTING var
TRF BON NPUB F	TRF BON NPUB F	XETRA TRADING FEE BOND NPUB fix
TRF BON NPUB V1	TRF BON NPUB V1	XETRA TRADING FEE BOND NPUB NZAC var
TRF BON NPUB V2	TRF BON NPUB V2	XETRA TRADING FEE BOND NPUB ZAC var
TRF BON PUB F	TRF BON PUB F	XETRA TRADING FEE BOND PUB fix
TRF BON PUB V	TRF BON PUB V	XETRA TRADING FEE BOND PUB var
TRF EQ F	TRF EQ F	XETRA TRADING FEE EQUIT fix
TRF EQ V	TRF EQ V	XETRA TRADING FEE EQUIT var
TAF BON F	TAF BON F	XETRA TRANSACTION FEE BOND fix
TAF BON LIS F	TAF BON LIS F	XETRA TRANSACTION FEE BOND LISTING

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

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

6.171 feeYtdAmnt

Description: This field contains the Fee Year To Date Amount. Current year's calculated fees at previous month's value per fee type (does not include fees from deleted clearing relationships).

Format: numeric 15, 2

Where used: CB050 Fee Overall Summary

6.172 finalIndex

Description: This field represents the Final Index set to the daily Underlying Index and used for the Preliminary to Final price conversion.

Format: numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.173 fixClOrdId

Description: This field contains the FIX client order id.

Format: alphanumeric 20

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail

6.174 fixedRat

Description: This field contains the textual specification for the rate of interest applicable on the fixed leg of the swap/exchange trade.

Format: alphanumeric 32

Where used: TE545 Daily TES Maintenance

6.175 flexAcctInfo

Description	This field contains the flexible account information entered by members as free format text in order to segregate their clients positions.
Format	alphanumeric 32
Where used:	TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail

6.176 floor

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

6.177 floorNo

Description	This field provides the different floors of the number based OTR for regular members and market makers.
Format	numeric 1
Where used:	TR101 MiFID II OTR Report

6.178 floorType

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

Where used: TR102 Excessive System Usage Report

6.179 floorVol

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

Format: numeric 7

Where used: TR101 MiFID II OTR Report

6.180 flxCntrSynProdId

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

Format: alphanumeric 4

Where used: TA113 Complex and Flexible Instrument Definition

6.181 flxOptCntrExerPrc

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

Format: numeric 9, 4

Where used: TA113 Complex and Flexible Instrument Definition

6.182 freeText1

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

Format alphanumeric 12

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

6.183 freeText2

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

Format alphanumeric 12

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

6.184 freeText3

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

Format alphanumeric 12

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

6.185 freeText4

Description: This field contains the text entered by the participant. This field displays the content of the memberInternalOrderNumber.

Format: alphanumeric 16

Where used: RD135 Trade Enrichment Rule Status

6.186 fulfCovTimInd

Description: This field indicates whether quotes are provided for the minimum coverage time required as per the market maker package obligations.

Format: alphanumeric 3

Valid Values	Decodes	Descriptions
YES		Yes
NO		No

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

6.187 fulfilled

Description: Fulfillment Indicator

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	NO	
1	YES	

Where used: TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD944 Daily Advanced Market Making Strategy Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.188 fulfPackEqtInd

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
Y		Yes
N		No

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

6.189 fulfPackIdxInd

Description: This field indicates whether the market maker package requirement for the minimum number of quotes on index based option products is fulfilled.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
Y		Yes
N		No

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

6.190 fulfPackInd

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

Format: alphanumeric 3

Valid Values	Decodes	Descriptions
YES		Yes
NO		No

Where used: TD955 Building Block Liquidity Provider Measurement

6.191 fulfQuoReqViolPct

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

Format: alphanumeric 3

Valid Values	Decodes	Descriptions
YES		Yes
NO		No

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

6.192 fulfSizeCovInd

Description: This field indicates whether quotes are provided for the minimum coverage time required as per the market maker package obligations, where the larger size requirement is fulfilled. Valid Values: YES and NO

Format: alphanumeric 3

Valid Values	Decodes	Descriptions
YES		Yes
NO		No

Where used: TD955 Building Block Liquidity Provider Measurement

6.193 fulfSmcCovrdTimeInd

Description: This field indicates whether for this product the SMC Covered Time is greater than or equal to the SMC Required Time (mtd). Valid Values: YES and NO

Format: alphanumeric 3

Where used: TD954 Stressed Market Conditions

6.194 fulfSpreadCovInd

Description: This field indicates whether quotes are provided for the minimum coverage time required as per the market maker package obligations, where the tighter spread requirement is fulfilled. Valid Values: YES and NO

Format: alphanumeric 3

Valid Values	Decodes	Descriptions
YES		Yes
NO		No

Where used: TD955 Building Block Liquidity Provider Measurement

6.195 fulfStrategyQrInd

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

Format: alphanumeric 3

Valid Values	Decodes	Descriptions
YES		Yes
NO		No

Where used: TD955 Building Block Liquidity Provider Measurement

6.196 fulfViolInd

Description: This field indicates whether the sum of violations is less or equal to the maximum number of tolerated violation days.

Format: alphanumeric 3

Valid Values	Decodes	Descriptions
YES		Yes
NO		No

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

6.197 fulfVolInd

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

Format: alphanumeric 3

Valid Values	Decodes	Descriptions
YES		Yes
NO		No

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

6.198 fundingDays

Description: This field represents the Funding Days calculated as the calendar day difference between the current and the previous Day Settlement date.

Format: numeric 2

Where used: TA115 Total Return Futures Parameters

6.199 fundingRate

Description: This field represents the Funding Rate entered on that business day and used for the Daily Funding calculation, i.e. the periodic or the overnight interest rate determined on the previous evening.

Format: numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.200 goodQuoReqResp

Description: This field contains the good quote request responses, which is the unadjusted number of good answered quote requests provided by the member as obligatory to a market maker agreement with Eurex.

Format: numeric 10

Where used:
TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request

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

6.201 graceFactor

Description: This field contains a Grace Factor which allows Market Makers with Quote Performance lower than the Market Maker performance requirement to be eligible for the Market Maker Floor.

Format: numeric 5, 4

Where used: TR102 Excessive System Usage Report

6.202 graceFactorCnt

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

Format: numeric 5, 4

Where used: TR100 Order to Trade Ratio Report

6.203 graceFactorVol

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

Format: numeric 5, 4

Where used: TR100 Order to Trade Ratio Report

6.204 halfMtdDays

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

Format: numeric 2

Where used: TD983 Regulatory Market Making MTD

6.205 hdgTyp

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

Format: alphanumeric 3

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

Where used: TE545 Daily TES Maintenance

6.206 headroom

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

Format: numeric 5, 4

Where used: TR102 Excessive System Usage Report

6.207 highPrc

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

Format: numeric signed 9, 5

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

6.208 inactivated

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0		Active
1	I	Inactive

Where used: TC540 Daily Order Maintenance
TE540 Daily Order Maintenance

6.209 initDispQty

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

Format: numeric 9

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail

6.210 instBusDate

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

Format: DateFormat

Where used: TA115 Total Return Futures Parameters

6.211 instManual

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

Format: alphanumeric 1

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

Where used: TA114 Variance Futures Parameter

6.212 instNam

Description: This field contains the instrument long name.

Format: alphanumeric 30

Where used:
TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TR901 MiFID II Message Rate Report

6.213 instrumentId

Description: This field indicates the instrument identification.

Format: numeric 20

Where used: TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics
TR901 MiFID II Message Rate Report

6.214 instrumentMnemonic

Description: This field contains the instrument mnemonic.

Format: alphanumeric 40

Where used: CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB062 Designated Sponsor Refund
CB068 Transaction Overview
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance

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

6.215 instrumentSubType

Description — This field describes the type of the strategy. An up-to-date list will be provided in the System Documentation on the Eurex Homepage.

Format — alphanumeric 7

Where used:
TA113 Complex and Flexible Instrument Definition
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.216 instrumentType

Description — This field contains the instrument type code.

Format — alphanumeric 1

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

Where used:
TA113 Complex and Flexible Instrument Definition
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TR901 MiFID II Message Rate Report
TT132 Market Maker Protection

6.217 instTradDat

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

Format: DateFormat

Where used: TA114 Variance Futures Parameter

6.218 investIdentifier

Description: This field is used to identify the person or the algorithm within the member or participant of the trading venue who is responsible for the investment decision. Its content is encoded by the members on request entry using a numeric short code.

Format: alphanumeric 20

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

6.219 investQualifier

Description: This field is required to distinguish between human/natural persons {National_ID} and Algos {Algo ID}

Format: alphanumeric 7

Valid Values	Decodes	Descriptions
24	Human	Entered by human/natural person
22	Algo	Entered by Algorithm

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

6.220 isBroker

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

Format: alphanumeric 1

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

Where used: TE545 Daily TES Maintenance

6.221 isDisclosed

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False
1	T	True

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

6.222 isinCod

Description: This field contains the International Security Identification Number (ISIN) of the product. On some reports it can alternatively contain the kind of collateral, eg. CASH, CLAIM AMNT or SECU.

Format: alphanumeric 12

Where used:
CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB062 Designated Sponsor Refund
TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance

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

6.223 isUSFlg

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

Format: alphanumeric 1

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

Where used: RD115 User Profile Status

6.224 item

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

Format: numeric 6

Where used: TE610 Eurex EnLight Best Execution Summary

6.225 kindOfDepo

Description: This field contains the kind of depository.

Format: alphanumeric 3

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

6.226 lastNegotiatedPrc

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

Format: numeric signed 9, 5

Where used: TE600 Eurex EnLight Maintenance

6.227 lastNegotiatedQty

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

Format: numeric 9

Where used: TE600 Eurex EnLight Maintenance

6.228 legexecPrc

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

Format: numeric signed 9, 5

Where used: TE545 Daily TES Maintenance

6.229 level

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

Format alphanumeric 1

Valid Values	Decodes	Descriptions
1	1	Trader
2	2	Head Trader
3	3	Supervisor

Where used: RD115 User Profile Status

6.230 limit

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

Format numeric 9

Where used: TL001 System Transaction Overview

6.231 limitCnt

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

Format numeric 17, 4

Where used: TR100 Order to Trade Ratio Report

6.232 limitTypeCnt

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

Format alphanumeric 16

Where used: TR100 Order to Trade Ratio Report

6.233 limitTypeVol

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

Format: alphanumeric 16

Where used: TR100 Order to Trade Ratio Report

6.234 limitVol

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

Format: numeric 17, 4

Where used: TR100 Order to Trade Ratio Report

6.235 limOrdrPrc

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

Format: numeric signed 9, 5

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TE540 Daily Order Maintenance
TE550 Open Order Detail
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches

6.236 limType

Description: This filed shows the type of transaction limit.

Format: alphanumeric 8

Valid Values	Decodes	Descriptions
A	All	
S	Standard	

Where used: CB069 Transaction Report
TR102 Excessive System Usage Report

6.237 limUsageCnt

Description: The usage of the limits, defined as the OTRno divided by ThresholdCount.

Format: numeric 10, 4

Where used: TR100 Order to Trade Ratio Report

6.238 limUsageVol

Description: The usage of the limits, defined as the OTRvol divided by ThresholdVol.

Format: numeric 10, 4

Where used: TR100 Order to Trade Ratio Report

6.239 liqProvActivity

Description: This flag is used to indicate whether an order, quote or TES trade side is related to a liquidity provision activity, as defined under MiFID II. The provision of this flag is required for an order, quote or TES trade side to be counted towards meeting related market making obligations.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	FALSE
1	T	TRUE

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

6.240 logNam

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

Format: alphanumeric 11

Where used: RD115 User Profile Status

6.241 longValue

Description: 35 alphanumerical characters, containing the long value. The following content will be possible:-National ID maximum 35 alphanumerical characters, which is the national ID for natural persons-LEI 20 alphanumerical characters, which is the LEI for a legal entity-'AGGR' AGGR, if the short code ID belongs to various clients and therefore an individual identification is not possible

Format alphanumeric 35

Where used: TR161 Identifier Mapping Status

6.242 lowPrc

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

Format numeric signed 9, 5

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

6.243 lstExchPrc

Description This field contains the last valid price.

Format numeric signed 9, 5

Where used: TD930 Daily Trade Statistics

6.244 lstSetlmtPrc_1

Description This field contains the last settlement price.

Format numeric 9, 5

Where used: TE930 T7 Daily Trade Statistics

6.245 lstTrdPrc

Description This field contains the last trade price.

Format numeric signed 9, 5

Where used: TE930 T7 Daily Trade Statistics

6.246 matchDeal

Description This field contains match Deal ID - sequential number.

Format numeric 10

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

6.247 matchEvent

Description This field contains match Event ID - sequential number.

Format numeric 10

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

6.248 MatchInstCrossId

Description This field contains the optional SMP-ID entered by the user and determines together with the business unit ID the context of the self-match prevention check.

Format numeric 10

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail
TC812 T7 Daily Prevented Self-Matches
TE540 Daily Order Maintenance
TE550 Open Order Detail
TE812 Daily Prevented Self-Matches

6.249 matchStep

Description: This field contains match step ID - sequential number.

Format: numeric 10

Where used:
TC540 Daily Order Maintenance
TC810 T7 Daily Trade Confirmation
TC910 T7 Daily Match Step Activity
TE810 T7 Daily Trade Confirmation
TE910 T7 Daily Trade Activity

6.250 matchType

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	INCOMING_ORDER	Auto-match incoming order
2	BOOK_INITIATING_ORDER	Auto-match resting order
3	AUCTION	Auction
4	UNCROSSING	Uncrossing
5	BEST_EXECUTION	Best Execution
6	VDO_MIDPOINT	VDO Midpoint

Where used:
TC540 Daily Order Maintenance

6.251 maxCalSprdQty

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

Format: numeric 9

Where used: RD125 User Transaction Size Limit Status

6.252 maxNoBookOrdersBu

Description: This field contains the Maximum number of open orders and quote sides on on trading business unit level for a specific product.

Format: numeric 6

Where used: RD145 Pre-trade Limits Status - Trading Participant
RD155 Pre-trade Limits Status - Clearing Participant

6.253 maxNoBookOrdersPerFutureBu

Description: This field contains the Maximum number of open orders and quote sides on trading business unit level for all futures.

Format: numeric 6

Where used: RD145 Pre-trade Limits Status - Trading Participant
RD155 Pre-trade Limits Status - Clearing Participant

6.254 maxNoBookOrdersPerFutureSes

Description: This field contains the Maximum number of open orders and quote sides on single session level for all futures.

Format: numeric 6

Where used: RD145 Pre-trade Limits Status - Trading Participant

6.255 maxNoBookOrdersPerOptionBu

Description: This field contains the Maximum number of open orders and quote sides on trading business unit level for all options.

Format	numeric 6
Where used:	RD145 Pre-trade Limits Status - Trading Participant RD155 Pre-trade Limits Status - Clearing Participant

6.256 maxNoBookOrdersPerOptionSes

Description	This field contains the Maximum number of open orders and quote sides on single session level for all options.
Format	numeric 6
Where used:	RD145 Pre-trade Limits Status - Trading Participant

6.257 maxNoBookOrdersSes

Description	This field contains the Maximum number of open orders and quote sides on single session level for a specific product.
Format	numeric 6
Where used:	RD145 Pre-trade Limits Status - Trading Participant

6.258 maxOrderValue

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

6.259 maxOrdrQty

Description	This field contains the maximum quantity of regular order, which is allowed to the trader in the given product.
Format	numeric 9
Where used:	RD115 User Profile Status RD125 User Transaction Size Limit Status

6.260 maxRatioMarket12M

Description	This field contains the max value across all ISINs (for Cash Market) or all products (for Derivatives Market) of the daily report defined as Transactions12Month/TradingSec12Month.
Format	numeric 4
Where used:	TR901 MiFID II Message Rate Report TR902 Daily Order and Quote Transactions

6.261 maxRatioMarketDate

Description	This field contains the max value across all ISINs (for Cash Market) or all products (for Derivatives Market) of the daily report defined as NoTransactions/NoSecDate.
Format	numeric 4
Where used:	TR901 MiFID II Message Rate Report TR902 Daily Order and Quote Transactions

6.262 maxRatioMarketMtd

Description	This field contains the max value across all ISINs (for Cash Market) or all products (for Derivatives Market) of the daily report defined as NoTransactionsMTD/NoSecMTD.

Format numeric 4

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

6.263 maxRatioNo

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

Format numeric 9

Where used: TR101 MiFID II OTR Report

6.264 maxRatioVol

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

Format numeric 10

Where used: TR101 MiFID II OTR Report

6.265 maxTESQty

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

Format numeric 9

Where used: RD125 User Transaction Size Limit Status

6.266 membCcpClgIdCod

Description: This field indicates the CCP clearning member ID.

Format: alphanumeric 5

Where used: TC810 T7 Daily Trade Confirmation

6.267 membClgIdCod

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

Format: alphanumeric 5

Where used:
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TT135 Risk Event Report

6.268 membClgIdNam

Description: This field contains the full name of clearing institution of the member.

Format: alphanumeric 50

Where used:
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD

6.269 membExchIdCod

Description: This field contains the exchange member.

Format: alphanumeric 5

Where used:
TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD944 Daily Advanced Market Making Strategy Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD

6.270 membExchIdNam

Description	This field indicates the name of the member institution, which describes a legal entity (here in the context of the exchange member).
Format	alphanumeric 50
Where used:	TD940 Daily Regular Market Making Quote Request Performance TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance TD942 Daily Advanced Market Making Quote Request Performance TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance TD944 Daily Advanced Market Making Strategy Quote Request Performance TD945 MTD - Regular Market Making Quote Request Performance TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance TD947 MTD - Advanced Market Making Quote Request Performance TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance TD949 MTD - Advanced Market Making Strategy Quote Request Performance TD954 Stressed Market Conditions TD955 Building Block Liquidity Provider Measurement TD956 Basis Building Block Liquidity Provider TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement TD982 Special Report French Equity Options TD983 Regulatory Market Making MTD

6.271 membId

Description	This field contains the member ID.
Format	alphanumeric 5
Where used:	CB042 Fee Per Executed Order CB050 Fee Overall Summary CB060 Fee Statement CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report CB080 Monthly Fee and Rebate Statement

RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD140 Pre-trade Limits Maintenance - Trading Participant
RD145 Pre-trade Limits Status - Trading Participant
RD155 Pre-trade Limits Status - Clearing Participant
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD954 Stressed Market Conditions
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics
TL001 System Transaction Overview
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report

6.272 membLglNam

Description: This field contains the legal name of the member.

Format: alphanumeric 40

Where used:
CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB062 Designated Sponsor Refund
CB068 Transaction Overview
CB069 Transaction Report
CB080 Monthly Fee and Rebate Statement
RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD140 Pre-trade Limits Maintenance - Trading Participant
RD145 Pre-trade Limits Status - Trading Participant
RD155 Pre-trade Limits Status - Clearing Participant
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD954 Stressed Market Conditions
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics
TL001 System Transaction Overview
TR100 Order to Trade Ratio Report

TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report

6.273 minimumSmcDuration

Description	This field indicates the minimum duration of SMC per product and month.
Format	TimeFormat
Where used:	TD954 Stressed Market Conditions

6.274 minimumSmcDurationFulfInd

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

6.275 minimumValueCnt

Description	This field contains the correction term which corrects for cases where the number of trades is not sufficient for an reasonable transaction based OTR.
Format	numeric 7
Where used:	TR100 Order to Trade Ratio Report

6.276 minimumValueVol

Description: This field contains the correction term which corrects for cases where the trading volume is not sufficient for an reasonable volume based OTR .This field contains the correction term which corrects for cases where the trading volume is not sufficient for an reasonable volume based OTR .

Format: numeric 7

Where used: TR100 Order to Trade Ratio Report

6.277 mktGrpNam

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

Format: alphanumeric 8

Where used:
CB062 Designated Sponsor Refund
CB068 Transaction Overview
RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
TL001 System Transaction Overview
TT133 Trading Risk Events

6.278 mmBase

Description: This field contains Market Maker Base value on that day, which applies to the spread quality on this day

Format: numeric 12

Where used: TR102 Excessive System Usage Report

6.279 mmPackCod

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

Format: alphanumeric 5

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

6.280 mmpActivity

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	ADD	Add
2	MOD	Modify
3	DEL	Delete
4	LOA	Load
5	CHK	Check
6	QUO	Quote

Where used: TT132 Market Maker Protection

6.281 mmpDelta

Description: This field contains the market marker protection delta.

Format: numeric 10

Where used: TT132 Market Maker Protection

6.282 mmpPercent

Description: This field contains the market marker protection percent.

Format: numeric 10

Where used: TT132 Market Maker Protection

6.283 mmpReason

Description: This field contains the mmp reason.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	MMPARA	Market Maker Parameter Update
2	INACTI	Quote Inactivation
3	REACTI	Quote Reactivation
4	MMPROT	Market Maker Protection

Where used: TT132 Market Maker Protection

6.284 mmPrgrmCod

Description: This field contains the information on the MM program on that trading day, if applicable

Format: alphanumeric 4

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

6.285 mmpTimeWindow

Description: This field contains the market marker protection time window.

Format numeric 10

Where used: TT132 Market Maker Protection

6.286 mmpVega

Description This field contains the market marker protection vega.

Format numeric 10

Where used: TT132 Market Maker Protection

6.287 mmpVolume

Description This field contains the market marker protection volume.

Format numeric 10

Where used: TT132 Market Maker Protection

6.288 mmReq

Description This field shows Market Maker requirement to be fulfilled on that trading day to be eligible for Market Maker fee structure for that Month.

Format numeric 6, 4

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

6.289 mnthlyReq

Description This field contains the monthly required violation percentage.

Format numeric 6, 2

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

6.290 mnthToDate

Description This field displays the accumulated transaction limit fees for each market group for the current month.

Format numeric 11, 2

Where used: TL001 System Transaction Overview

6.291 mrtyDat

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

Format DateFormat

Where used: TE545 Daily TES Maintenance

6.292 mtdCutLim

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

Format numeric 10

Where used: TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance

6.293 mtdDays

Description	This field contains the total trading days till date
Format	numeric 2
Where used:	TD983 Regulatory Market Making MTD TR100 Order to Trade Ratio Report

6.294 mtdNoProdsFulfilPack

Description	This field indicates the month-to-date number of products in a package with the status "FULFILLED" requirement (see TD957). Field type should be integer, with maximum value of 999.
Format	numeric 3
Where used:	TD955 Building Block Liquidity Provider Measurement

6.295 mtdTesVol

Description	This field contains the monthly TES contract volume in the current month.
Format	numeric 9
Where used:	TE930 T7 Daily Trade Statistics

6.296 mtdTotVol

Description	This field contains the monthly total contract volume in the current month.
Format	numeric 9

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

6.297 mthPackReq

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

6.298 mthPackReqEqt

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

6.299 mthPackReqIdx

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

6.300 mthReqCovTim

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

Format: TimeFormat

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

6.301 mthReqQuoReqViolP

Description: This field contains the required the violation percentage, based on the valid quote request violations in proportion to the valid quote requests in the respective market maker program/package that must not be exceeded.

Format: numeric 6, 2

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

6.302 mthReqViol

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

Format: numeric 5

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

6.303 mthReqVol

Description: This field contains the required monthly volume.

Format: numeric 9

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

6.304 nbrEqtOptToBeQuot

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

Format: numeric 5

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

6.305 nbrExrPrcToBeQuot

Description: This field contains the number of exercise price around the current underlying price, at which the member has to place quotes as an obligation to market maker program.

Format: numeric 5

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

6.306 nbrIdxOptToBeQuot

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

Format: numeric 5

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

6.307 nbrToBeQuot

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

Format: numeric 5

Where used: TD955 Building Block Liquidity Provider Measurement

6.308 nbrTolViolDays

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

Format: numeric 5

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

6.309 negotiateUnderlying

Description: This field indicates whether the Underlying Delta and Underlying Price are negotiatable or not.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	FALSE	Underlying Price and delta cannot be negotiated.
1	TRUE	Underlying Price and delta can be negotiated.

Where used: TE600 Eurex EnLight Maintenance

6.310 nextBusDate

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

Format: DateFormat

Where used: TA115 Total Return Futures Parameters

6.311 nextTradDat

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

Format: DateFormat

Where used: TA114 Variance Futures Parameter

6.312 nomVal

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

Format: numeric 9

Where used: TE545 Daily TES Maintenance

6.313 noOfRespondents

Description	This field contains the number of respondents. It is shown to the respondents based on the show number of respondents flag.
Format	numeric 9
Where used:	TE600 Eurex EnLight Maintenance

6.314 noRmmInstrumentsFulfilled

Description	This field contains the number of instruments per product and day where the 50% coverage requirement is fulfilled for RMM measurement.
Format	numeric 5
Where used:	TD983 Regulatory Market Making MTD

6.315 noRmmMtdDaysFulfilled

Description	This field indicates the number of trading days (MTD) where the RMM requirement was fulfilled.
Format	numeric 2
Where used:	TD983 Regulatory Market Making MTD

6.316 noSecDate

Description	Daily number of seconds an ISIN (for Cash Market) or Product (for Derivatives Market) was available for trading on the respective reporting day.
Format	numeric 6
Where used:	TR901 MiFID II Message Rate Report TR902 Daily Order and Quote Transactions

6.317 noSecMtd

Description	Month-to-date number of seconds an ISIN (for Cash Market) or Product (for Derivatives Market) was available for trading on the respective reporting day.
Format	numeric 7
Where used:	TR901 MiFID II Message Rate Report TR902 Daily Order and Quote Transactions

6.318 noTransactionsDate

Description	This field contains the number of relevant order and quote messages for the report date per ISIN (for Cash Market) or per Product (for Derivatives Market) for each participant send to the exchange on a proprietary account.
Format	numeric 9
Where used:	TR901 MiFID II Message Rate Report TR902 Daily Order and Quote Transactions

6.319 noTransactionsMtd

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

6.320 numberOfBuy

Description	This field contains the number of traded buy orders.

Format numeric 9

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

6.321 numberOfLegs

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

Format numeric 2

Where used: TA113 Complex and Flexible Instrument Definition
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.322 numberOfSell

Description This field contains the number of traded sell orders.

Format numeric 9

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

6.323 numbOfTa

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

Format numeric 9

Where used: TL001 System Transaction Overview

6.324 numbOfTr

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

6.325 numTradeDays

Description	This field displays the total trading days in this month.
Format	numeric 2
Where used:	TR101 MiFID II OTR Report

6.326 offerPrc

Description	This field contains the indicative Offer Price provided by the requester.
Format	numeric signed 9, 5
Where used:	TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary

6.327 offerQty

Description	This field contains the Top of Book Offer Quantity.
Format	numeric 9
Where used:	TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary

6.328 openBuyOrders

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

6.329 openBuyVolume

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

6.330 openSellOrders

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

6.331 openSellVolume

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

6.332 opnClsCod

Description — This field contains the open close flag, which indicates whether the transaction is placed to open a new position or to close an existing position or to rollover an existing position.

Format — alphanumeric 1

Where used:
RD135 Trade Enrichment Rule Status
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE810 T7 Daily Trade Confirmation

6.333 opnIntQty

Description — Number of open positions in a futures or option contract which have not yet been closed out by an offsetting transaction.

Format — numeric 9

Where used:
TE930 T7 Daily Trade Statistics

6.334 opnPrc

Description — This field contains the opening price on the current day.

Format — numeric signed 9, 5

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

6.335 optTrnIdNo

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

Format alphanumeric 6

Where used: TE545 Daily TES Maintenance

6.336 optUsedQty

Description This field indicates the traded quantity of the options block trade given in reference to be used for the Vola Trade.

Format numeric 9

Where used: TE545 Daily TES Maintenance

6.337 orderedVol

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

Format numeric 13

Where used: TR100 Order to Trade Ratio Report

6.338 ordersCnt

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

Format numeric 13

Where used: CB069 Transaction Report
TR100 Order to Trade Ratio Report

6.339 orderVol

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

Format alphanumeric 13

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

6.340 ordOriginFirm

Description This field contains external cooperation partner ID used in selected cooperation links such as with KRX.

Format alphanumeric 7

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

6.341 ordrMktVal

Description This field contains order market value.

Format numeric signed 14, 2

Where used: CB062 Designated Sponsor Refund

6.342 ordrNo

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

Format alphanumeric 20

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

6.343 ordrPrtFilCod

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

6.344 ordrQty

Description	This field contains the remaining order quantity of the transaction, which has not been executed yet.
Format	numeric 9
Where used:	TC540 Daily Order Maintenance TC550 Open Order Detail TE540 Daily Order Maintenance TE550 Open Order Detail

6.345 ordrQty1

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

6.346 ordrTyp

Description	This field contains the order type.
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
1	REG	Regular Order
2	STP	Stop Order
3	ICE	Iceberg Order (Cash specific)
4	OCO	One Cancels Other
5	QUO	Quote Side

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TE540 Daily Order Maintenance
TE550 Open Order Detail
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches

6.347 originCountryCode

Description: This field indicates the code of the country where the order has been entered, using the internationally accepted "origin country code" given by ISO-3166-1-alpha-2.

Format: alphanumeric 2

Where used: TE540 Daily Order Maintenance
TE545 Daily TES Maintenance

6.348 otrMktGrp

Description: This field displays market group of the OTR concept.

Format: alphanumeric 30

Where used: TR101 MiFID II OTR Report

6.349 otrNo

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

Format: numeric 15, 4

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

6.350 otrVol

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

Format: numeric 15, 4

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

6.351 ovnRat

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

Format: numeric signed 6, 4

Where used: TA114 Variance Futures Parameter

6.352 packCod

Description: This field contains the code of the market maker package to which the member has subscribed. A package is a collection of various products and minimum market maker obligations towards it.

Format: alphanumeric 5

Where used: TD942 Daily Advanced Market Making Quote Request Performance
TD944 Daily Advanced Market Making Strategy Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance
TD955 Building Block Liquidity Provider Measurement
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD982 Special Report French Equity Options

6.353 parentDeal

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

Format: numeric 10

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

6.354 participant

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

Format: alphanumeric 5

Where used: CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB062 Designated Sponsor Refund
CB068 Transaction Overview
CB069 Transaction Report
CB080 Monthly Fee and Rebate Statement
RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD140 Pre-trade Limits Maintenance - Trading Participant
RD145 Pre-trade Limits Status - Trading Participant

TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TL001 System Transaction Overview
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report

6.355 partLngName

Description: This field indicates long name of the participant.

Format: alphanumeric 40

Where used:
CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB062 Designated Sponsor Refund
CB068 Transaction Overview
CB069 Transaction Report
CB080 Monthly Fee and Rebate Statement
RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD130 Trade Enrichment Rule Maintenance

RD135 Trade Enrichment Rule Status
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TL001 System Transaction Overview
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report

6.356 pendingDeletion

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

Format: alphanumeric 1

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

Where used:
TC540 Daily Order Maintenance
TE540 Daily Order Maintenance

6.357 persistent

Description: This field contains the information of the order presistency status

Format: alphanumeric 1

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

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

6.358 prc

Description: This field contains the Price of the quote side.

Format: numeric signed 9, 5

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

6.359 prefSettlAcct

Description: This field contains the preferred settlement account.

Format: alphanumeric 35

Where used: RD115 User Profile Status

6.360 prefSettlLocat

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

Format	alphanumeric 5
Where used:	RD115 User Profile Status

6.361 prelimIndex

Description	This field represents the Preliminary Index set to the previous day Underlying Index and used intraday for the calculation of preliminary clearing prices.
Format	numeric signed 12, 6
Where used:	TA115 Total Return Futures Parameters

6.362 priceDecomposition

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

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

Where used:	TE810 T7 Daily Trade Confirmation

6.363 priorityDate

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

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

6.364 priorityTime

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

Format: TimeFormat18

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

6.365 prodBusDate

Description: This field represents the Business Date on which the following TRF Product Parameters apply.

Format: DateFormat

Where used: TA115 Total Return Futures Parameters

6.366 prodFactCnt

Description: This field contains a factor for the transaction based OTR for the respective product. This factor can increase or decrease the threshold for the given product compared to the field BaseNo accounting for liquidity and volatility in the respective product.

Format: numeric 6, 4

Where used: TR100 Order to Trade Ratio Report

6.367 prodFactVol

Description: This field contains a factor for the volume based OTR for the respective product . This factor can increase or decrease the threshold for the given product compared to the field BaseVol accounting for liquidity and volatility in the respective product.

Format: numeric 6, 4

Where used: TR100 Order to Trade Ratio Report

6.368 prodManual

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

Format: alphanumeric 1

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

Where used: TA114 Variance Futures Parameter

6.369 prodTim

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

Format: TimeFormat

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

6.370 prodTradDat

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

Format: DateFormat

Where used: TA114 Variance Futures Parameter

6.371 product

Description: This field indicates the product.

Format: alphanumeric 12

Where used:
CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB062 Designated Sponsor Refund
CB069 Transaction Report
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD140 Pre-trade Limits Maintenance - Trading Participant
RD145 Pre-trade Limits Status - Trading Participant
RD155 Pre-trade Limits Status - Clearing Participant
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD944 Daily Advanced Market Making Strategy Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance

TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics
TR100 Order to Trade Ratio Report
TR102 Excessive System Usage Report
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection

6.372 prodVolM

Description: This field contains the monthly product volume of the market maker account of the member.

Format: numeric signed 8

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

6.373 prvUpdDat

Description: This field contains the date of the previous update.

Format: DateFormat

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

6.374 qty

Description: This field contains the Quantity of the Quote Side

Format: numeric 9

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

6.375 qtyFixed

Description: This flag indicates whether the Quantity is fixed.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False
1	T	True

Where used:
TE600 Eurex EnLight Maintenance

6.376 quoInd

Description: This field contains the quote indicator.

Format alphanumeric 1

Where used: CB062 Designated Sponsor Refund

6.377 quoReqTot

Description This field contains the total quote requests submitted for a product in the reporting period.

Format numeric 5

Where used:
TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.378 quoReqViol

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

Format numeric 10

Where used:
TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request

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

6.379 quoReqViolPct

Description — This field contains the quote request violation percentage, which is the valid quote request violations in proportion to the valid quote requests in the respective market maker program.

Format — numeric 6, 2

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

6.380 quoteFreeText

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

Format — alphanumeric 20

Where used:
TE600 Eurex EnLight Maintenance

6.381 quoteId

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

Format — alphanumeric 20

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

6.382 quotePerformance

Description: This field contains Quote Performance of a Market Maker on that trading day

Format: numeric 5, 4

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

6.383 quoteSizeQuality

Description: This field contains Quote Size Quality on that trading day which is the average size (number of contracts) quoted per product for a given period

Format: numeric 12

Where used: TR100 Order to Trade Ratio Report

6.384 quotQty

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

Format: numeric 9

Where used: CB068 Transaction Overview

6.385 randHighQty

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

Format: numeric 9

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail

6.386 randLowQty

Description: This field contains the random low quantity for iceberg order.

Format: numeric 9

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail

6.387 ratio

Description: This field contains the instrument leg ratio (values 1 - 999).

Format: numeric 3

Where used: TA113 Complex and Flexible Instrument Definition
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.388 ratioMarket12M

Description: This field is defined as the sum of Transactions12Month of all ISINs (for Cash Market) or Products (for Derivatives Market) divided by the max value of TradingSec12Month of all ISINs (for Cash Market) or Products (for Derivatives Market).

Format: numeric 4

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

6.389 ratioMarketDate

Description

This field is defined as the sum of NoTransactionsDate of all ISINs (for Cash Market) or Products (for Derivatives Market) divided by the max value of NoSecDate of all ISINs (for Cash Market) or Products (for Derivatives Market).

Format

numeric 4

Where used:

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

6.390 ratioMarketMtd

Description

This field is defined as the sum of noTransactionsMTD of all ISINs (for Cash Market) or Products (for Derivatives Market) divided by the max value of NoSecMTD of all ISINs (for Cash Market) or Products (for Derivatives Market).

Format

numeric 4

Where used:

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

6.391 ratioSingle12M

Description

This field contains the ratio per ISIN (for Cash Market) or per Product (for Derivatives Market) as yearly value calculated by dividing "transactions12M" by "tradingSec12M" excluding the report month.

Format

numeric 4

Where used:

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

6.392 ratioSingleDate

Description | This field contains the ratio of an ISIN (for Cash Market) or Product (for Derivatives Market) on the respective date calculated by dividing "noTransactionsDate" by "noSecDate".

Format | numeric 4

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

6.393 ratioSingleMtd

Description | This field contains the ratio per ISIN (for Cash Market) or per Product (for Derivatives Market) as month-to-date value calculated by dividing "noTransactionsMtd" by "noSecMtd".

Format | numeric 4

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

6.394 realisedVar

Description | This field indicates the realised variance calculated from the underlying closing prices since the contract introduction.

Format | numeric 12, 6

Where used: | TA114 Variance Futures Parameter

6.395 realisedVol

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

Format | numeric 5, 2

Where used: TA114 Variance Futures Parameter

6.396 reason

Description This field contains the reason of activity reported.

Format numeric 4

Valid Values	Decodes	Descriptions
0		NO SPECIFIC REASON
1	Add	ADD ORDER REQUEST
2	Chg	MODIFY ORDER REQUEST
3	Del	DELETE ORDER REQUEST
4	AllOrd	DELETE ALL ORDERS REQUEST
5	IOC	IOC
6	Lm2Mkt	MODIFY LIMIT TO MARKET
7	FOK	FOK
8	Mtch	BOOK ORDER MATCH
9	AddQuo	ADD QUOTE SIDE REQUEST
10	ChgQuo	MODIFY QUOTE SIDE REQUEST
11	DelQuo	DELETE QUOTE SIDE REQUEST
12	AllQuo	DELETE ALL QUOTES REQUEST
13	RejQuo	QUOTE SIDE REJECTION
22	InstSt	CHANGE INSTRUMENT STATE
23	ProdSt	CHANGE PRODUCT STATE
26	DataLd	REFERENCE DATA LOAD
27	ImUp	IMAGE START UP
28	ImDown	IMAGE SHUT DOWN
30	IncReq	INCOMING REQUEST
34	QuoCrs	QUOTE SIDES CROSSING
35	MktTrg	MARKET ORDER TRIGGERED
36	AddTrg	ORDER ADDED AND TRIGGERED
37	ChgTrg	ORDER REPLACED AND TRIGGERED
44	IntraD	INTRADAY STARTUP PROCESSING
45	SOD	START OF DAY PROCESSING
46	EOD	END OF DAY PROCESSING
47	ExpSer	SERIES EXPIRATION
48	ExpOrd	ORDER EXPIRATION
49	ActCAO	CLOSING AUCTION ONLY ORDER ACTIVATION
50	InaCAO	CLOSING AUCTION ONLY ORDER INACTIVATION
51	ActOAO	OPENING AUCTION ONLY ORDER ACTIVATION
52	InaOAO	OPENING AUCTION ONLY ORDER ACTIVATION
53	ActAO	AUCTION ONLY ORDER ACTIVATION
54	InaAO	AUCTION ONLY ORDER INACTIVATION

55	IceRef	ICEBERG PEAK REFILL
56	ComCA	COMMIT CLOSING AUCTION
64	OCOtrg	OCO ORDER TRIGGERING
65	NewID	CREATE NEW ID NUMBER
66	AddCpx	ADD COMPLEX INSTRUMENT REQUEST
67	DelCpx	DELETE COMPLEX INSTRUMENT REQUEST
68	AAddCx	AUTO ADDED COMPLEX INSTRUMENT
69	ADelCx	AUTO DELETED COMPLEX INSTRUMENT
70	ChgCpx	UPDATE COMPLEX INSTRUMENT
71	AChgCx	AUTO UPDATED COMPLEX INSTRUMENT
72	StpTrg	STOP ORDER TRIGGERING
73	MMPTrg	MARKET MAKER PROTECTION
74	InaQuo	QUOTE INACTIVATION
75	ReaQuo	QUOTE REACTIVATION
76	DataCh	REFERENCE DATA UPDATE
77	IBBO	IBBO UPDATE
78	DataCh	REFERENCE DATA UPDATE ADD
79	DataCh	REFERENCE DATA UPDATE CHANGE
80	DataCh	REFERENCE DATA UPDATE DELTE
81	QuoteCrossingQuote	QUOTE_CROSSING_QUOTE
82	PAPChk	POTENTIAL AUCTION PRICE CHECK
83	Susp	INSTRUMENT SUSPENSION
84	MMPar	MARKET MAKER PARAMETER UPDATE REQUEST
85	InsStp	INSTRUMENT STOP
86	RPrcUp	REFERENCE PRICE UPDATE
88	ImFail	IMAGE FAILOVER
89	TierDn	TIER RUN DOWN
90	Intern	INTERNAL PROCESSING
91	QATExp	QUOTE_ACTIVATION_TIMER_EXPIRED
92	TierPD	TIER POST RUN DOWN
93	Heartb	GW HEARTBEAT
94	PrdDel	PRODUCT_DELETION
97	PDIOrd	PENDING ORDER DELETE
98	PDIQuo	PENDING QUOTE DELETE
99	PCaExc	PENDING CANCELLATION EXECUTED
100	SMPDel	DELETE DUE TO SELF MATCH PREVENTION
101	SMPChg	MODIFY DUE TO SELF MATCH

		PREVENTION
102	AddFlx	ADD FLEX INSTRUMENT REQUEST
103	DelFlx	DELETE FLEX INSTRUMENT REQUEST
104	AdBstQ	ADD BEST QUOTE SIDE REQUEST
105	VDOMat	VDO MIDPOINT MATCH
106	ClBsO	BEST CLEANUP ADD ORDER
107	MtcBsQ	BEST QUOTE MATCH
110	Cross	CROSS TRADE ANNOUNCEMENT
111	RfQ	REQUEST FOR QUOTE
112	BOC	BOOK OR CANCEL
113	TrStUd	TRAILING STOP UPDATE
114	TrStTE	TRAILING STOP BC TIMER EXPIRED
121	DataLd	PERSISTENT DATA LOAD INITIATED
122	DataLd	RECOVERY INITIATED
123	DataLd	RECOVERY COMPLETED
124	DataEr	RECOVERY RESPONSE TIMER EXPIRED
125	EODIni	END OF DAY PROCESSING INITIATED
126	EODEnd	END OF DAY PROCESSING COMPLETED
137	RecQty	RECOV EXCEEDS MAXIMUM QTY
138	RecPrc	RECOV INVALID LIMIT PRICE
139	RecBU	RECOV NONEXISTENT OWNING BUID
140	RecPst	RECOV NOT PERSISTENT
141	RecUsr	RECOV NONEXISTENT OWNING USERID
142	RecSes	RECOV NONEXISTENT OWNING SESSIONID
143	RecStp	RECOV INVALID STOP PRICE
144	RecDel	RECOV MARKED FOR DELETE
145	RecIns	RECOV NONEXISTENT INSTRUMENT
146	RecREv	RECOV BUSINESS UNIT RISK EVENT
147	RecPrc	RECOV INVALID NET CHANGE LIMIT PRICE
148	PDIOrd	RECOV PENDING ORDER DELETE
150	FusBox	FUSEBOX EVENT
151	SchExp	AUTOMATIC SCHEDULER TIMER EXPIRED
152	SchWrn	AUTOMATIC SCHEDULER WARNING
153	ProdVI	PRODUCT WIDE VOLATILITY INTERRUPT
154	InstVI	INSTRUMENT SPECIFIC VOLATILITY INTERRUPT
155	CapAdj	CAPITAL ADJUSTMENT CLEANUP
156	RefMod	REFERENCE DATA MODIFICATION

		CLEANUP
157	Initia	INITIAL CLEANUP
158	Ping	PING REQUEST
160	StopT	STOP TRADING
161	Panic	PANIC CANCEL
162	SesIn	SESSION LOGIN
163	SesOut	SESSION LOGOUT
164	SloPrt	SLOW PARTITION REJECT TXN TIMER EXPIRED
165	SloPrt	SLOW PARTITION
167	DelCpx	DELETE EOD COMPLEX INSTRUMENT
168	DataIv	PRODUCT POOL VALIDATION
169	Datalv	COMPLEX INSTRUMENT INSTRUCTION VALIDATION
171	RelAll	RELEASE ALL LIMITS
172	LimL1	LIMIT LEVEL 1 BREACH
173	LimL2	LIMIT LEVEL 2 BREACH
174	LimL3	LIMIT LEVEL 3 BREACH
175	StopB	STOP BUTTON HIT
176	RelStp	STOP BUTTON RELEASE
177	SlowB	SLOW BUTTON HIT
178	RelSlw	SLOW BUTTON RELEASE
179	MbSts	MEMBER STATUS CHANGE
180	Feed	FEED AFTER UNCROSSING
181	Owner	ORDER CHANGE OWNERSHIP
182	DataEr	AUTO DELETED COMPLEX INSTRUMENT MISSING LEG
183	Halt	SET ALL PRODUCTS HALT
184	SloPrt	CHECK SLOW PARTITION
185	SloPrt	RESOLVE SLOW PARTITION
186	ErrPrt	CHECK SLOW PARTITION TIMER EXPIRED
187	ErrPrt	RESOLVE SLOW PARTITION TIMER EXPIRED
191	CorAct	CORPORATE ACTION EVENT
192	DivPay	DIVIDENT PAYMENT EVENT
193	FirstD	FIRST TRADING DATE EVENT
194	LastD	LAST TRADING DATE EVENT
195	ChPara	CHANGE OF TRADING PARAMETER EVENT
196	ChCur	CHANGE OF CURRENCY EVENT

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

Where used: TC540 Daily Order Maintenance
TE540 Daily Order Maintenance

6.397 rebPrc

Description: This field contains the rebate in percent.

Format: numeric 8, 4

Where used: CB080 Monthly Fee and Rebate Statement

6.398 recTypCod

Description: This field contains the record type code, which is a sequence number used to technically distinguish between several different layout structures in the same report.

Format: alphanumeric 1

Where used: RD110 User Profile Maintenance

6.399 refFeeAmnt

Description: This field contains the refund fee amount.

Format: numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.400 refPrc

Description: This field contains the Reference Price provided by the Requester.

Format: numeric signed 9, 5

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

6.401 refPrcTyp

Description: This field provides the context of the reference price. UnderlyingPrice, CustomIndex

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	U	Underlying
2	C	Custom Index

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

6.402 regOrderEvent

Description: This field indicates events which affect an order or quote. The events are classified according to the scheme used in the regulatory reporting.

Format: alphanumeric 2

Valid Values	Decodes	Descriptions
1	NEWO	New order
2	TRIG	Triggered
3	REME	Replaced by the member/participant
4	REMA	Replaced by Market Supervision(automatic)
5	REMH	Replaced by Market Supervision(human intervention)
6	CHME	Change of status at initiative of the member/ participant
7	CHMO	Change of status due to Market Supervision
8	CAME	Cancelled at the initiative of the member/participant
9	CAMO	Cancelled by Market Supervision
10	REMO	Rejected Order
11	EXPI	Expired Order
12	PARF	Partially filled
13	FILL	Filled

Where used: TC540 Daily Order Maintenance
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance

6.403 reponsdentsQuoting

Description: Number of responders (Max = 50) with active quotes when the deal was created

Format: numeric 6

Where used: TE610 Eurex EnLight Best Execution Summary

6.404 repPerFromDat

Description: This field contains reporting period from date, which is the first day included in the reporting period.

Format: DateFormat

Where used: TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.405 repPerToDat

Description: This field contains reporting period to date, which is the last day included in the reporting period.

Format: DateFormat

Where used: TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.406 reqMthVol

Description: This field contains the required monthly volume of quotes to be provided by the member as an obligation to the market maker program.

Format: numeric 9

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

6.407 reqQty

Description: This field indicates the request quantity.

Format: numeric 9

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

6.408 reqTim

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

Format: TimeFormat

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

6.409 reqTime

Description: This field contains the request time.

Format: TimeFormat18

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

6.410 reqType

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

Format: alphanumeric 3

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

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

6.411 requesterEnteringUser

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

Format: alphanumeric 6

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

6.412 requesterOwnerBU

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

Format: alphanumeric 8

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

6.413 requesterOwnerUser

Description: This field contains the Requester user

Format: alphanumeric 6

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

6.414 requesterSide

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

Format: alphanumeric 4

Valid Values	Decodes	Descriptions
B	Buy	Buy
S	Sell	Sell

Where used: TE600 Eurex EnLight Maintenance

6.415 requiredSumSmcCovrdTime

Description: This field contains the total required time for quotation during SMC in order to qualify for the respective incentives for that month (mtd). It is the same as sumSmcReqTime.

Format: TimeFormat

Where used: TD954 Stressed Market Conditions

6.416 requote

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False
1	T	True

Where used: TE600 Eurex EnLight Maintenance

6.417 respondentEnteringUser

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

Format: alphanumeric 6

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

6.418 respondentOwnerBU

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

Format: alphanumeric 8

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

6.419 respondentOwnerUser

Description: This field contains the Respondent user.

Format: alphanumeric 6

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

6.420 respondentSide

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

Format: alphanumeric 4

Valid Values	Decodes	Descriptions
B	Buy	Buy
S	Sell	Sell

Where used: TE600 Eurex EnLight Maintenance

6.421 responsibleId

Description: The field contains the email address of the person responsible for the testing and certification of algorithm.

Format: alphanumeric 80

Where used: TR163 Algo HFT Status

6.422 riskReduction

Description: Commodity Hedging Flag

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	FALSE	False
1	TRUE	True

Where used: TE540 Daily Order Maintenance
TE550 Open Order Detail

6.423 rmmFulfInd

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

Format: alphanumeric 3

Where used: TD983 Regulatory Market Making MTD

6.424 rmmMtdFulfilmentPct

Description: This field indicates the average MTD fulfilment for the RMM requirement (in percent).

Format: numeric 6, 2

Where used: TD983 Regulatory Market Making MTD

6.425 rowNumber

Description: The row number of the upload file where the error appears.

Format: numeric 15

Where used:
TR160 Identifier Mapping Error
TR162 Algo HFT Error

6.426 rptCod

Description: This field contains the report code.

Format: alphanumeric 5

Where used:
CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB062 Designated Sponsor Refund
CB068 Transaction Overview
CB069 Transaction Report
CB080 Monthly Fee and Rebate Statement
RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD130 Trade Enrichment Rule Maintenance

RD135 Trade Enrichment Rule Status
RD140 Pre-trade Limits Maintenance - Trading Participant
RD145 Pre-trade Limits Status - Trading Participant
RD155 Pre-trade Limits Status - Clearing Participant
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD944 Daily Advanced Market Making Strategy Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics

TL001 System Transaction Overview
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report

6.427 rptFlexKey

Description — This field contains the report flexible key.

Format — alphanumeric 14

Where used:
CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB062 Designated Sponsor Refund
CB068 Transaction Overview
CB069 Transaction Report
CB080 Monthly Fee and Rebate Statement
RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD140 Pre-trade Limits Maintenance - Trading Participant
RD145 Pre-trade Limits Status - Trading Participant
RD155 Pre-trade Limits Status - Clearing Participant
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches

TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD954 Stressed Market Conditions
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics
TL001 System Transaction Overview
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report

6.428 rptNam

Description: This field contains the report name.

Format: alphanumeric 30

Where used:
CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB062 Designated Sponsor Refund
CB068 Transaction Overview
CB069 Transaction Report
CB080 Monthly Fee and Rebate Statement
RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status

RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD140 Pre-trade Limits Maintenance - Trading Participant
RD145 Pre-trade Limits Status - Trading Participant
RD155 Pre-trade Limits Status - Clearing Participant
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD944 Daily Advanced Market Making Strategy Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity

TE930 T7 Daily Trade Statistics
TL001 System Transaction Overview
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report

6.429 rptPrntEffDat

Description

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

Format

DateFormat

Where used:

CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB062 Designated Sponsor Refund
CB068 Transaction Overview
CB069 Transaction Report
CB080 Monthly Fee and Rebate Statement
RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD140 Pre-trade Limits Maintenance - Trading Participant
RD145 Pre-trade Limits Status - Trading Participant
RD155 Pre-trade Limits Status - Clearing Participant
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD944 Daily Advanced Market Making Strategy Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics
TL001 System Transaction Overview
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR901 MiFID II Message Rate Report

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

6.430 rptPrntEffTim

Description: This field contains the report print effective time of the XML and generic text report.

Format: TimeFormat

Where used:
CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB062 Designated Sponsor Refund
CB068 Transaction Overview
CB069 Transaction Report
CB080 Monthly Fee and Rebate Statement
RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD140 Pre-trade Limits Maintenance - Trading Participant
RD145 Pre-trade Limits Status - Trading Participant
RD155 Pre-trade Limits Status - Clearing Participant
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters
TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD954 Stressed Market Conditions
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail

TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics
TL001 System Transaction Overview
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error
TR163 Algo HFT Status
TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions
TT132 Market Maker Protection
TT133 Trading Risk Events
TT135 Risk Event Report

6.431 rptPrntRunDat

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

Format: DateFormat

Where used:
CB042 Fee Per Executed Order
CB050 Fee Overall Summary
CB060 Fee Statement
CB062 Designated Sponsor Refund
CB068 Transaction Overview
CB069 Transaction Report
CB080 Monthly Fee and Rebate Statement
RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
RD140 Pre-trade Limits Maintenance - Trading Participant
RD145 Pre-trade Limits Status - Trading Participant
RD155 Pre-trade Limits Status - Clearing Participant
TA113 Complex and Flexible Instrument Definition
TA114 Variance Futures Parameter
TA115 Total Return Futures Parameters

TA116 Decay Split Table
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD930 Daily Trade Statistics
TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD944 Daily Advanced Market Making Strategy Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance
TD954 Stressed Market Conditions
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD982 Special Report French Equity Options
TD983 Regulatory Market Making MTD
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TE930 T7 Daily Trade Statistics
TL001 System Transaction Overview
TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report
TR160 Identifier Mapping Error
TR161 Identifier Mapping Status
TR162 Algo HFT Error

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

6.432 secuAdminCod

Description — This field uniquely identifies the modifying user.

Format — alphanumeric 11

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

6.433 secuLstClsPrc

Description — This field contains the security last closing price at the last market closing.

Format — numeric signed 9, 5

Where used:
TA114 Variance Futures Parameter

6.434 secuPrvClsPrc

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

Format — numeric 10, 5

Where used:
TD930 Daily Trade Statistics

6.435 secuShtNam

Description: This field contains the security short name.

Format: alphanumeric 30

Where used: TE545 Daily TES Maintenance

6.436 seriMthTrdQtyBst

Description: This field contains the instrument total traded best quantity.

Format: numeric 9

Where used: TD930 Daily Trade Statistics

6.437 seriMthTrdQtyVDO

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

Format: numeric 9

Where used: TD930 Daily Trade Statistics

6.438 seriTrdTotQtyBst

Description: This field contains the instrument total traded best quantity.

Format: numeric 9

Where used: TD930 Daily Trade Statistics

6.439 seriTrdTotQtyVDO

Description This field contains the instrument total traded VDO quantity.

Format numeric 9

Where used: TD930 Daily Trade Statistics

6.440 sessionId

Description This field contains the session ID.

Format numeric 9

Where used: CB068 Transaction Overview
CB069 Transaction Report
RD140 Pre-trade Limits Maintenance - Trading Participant
RD145 Pre-trade Limits Status - Trading Participant
TC540 Daily Order Maintenance
TC550 Open Order Detail
TE540 Daily Order Maintenance
TT132 Market Maker Protection

6.441 settlAcct

Description This field contains the settlement account.

Format alphanumeric 35

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

6.442 settlAmnt

Description (Accumulated) settlement amount of the executed order.

Format numeric 12, 2

Where used: TC810 T7 Daily Trade Confirmation

6.443 settlBasis

Description: This field represents the Daily Settlement Basis calculated in index points from the Daily Settlement TRF Spread (basis points).

Format: numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.444 settlClgPrc

Description: This field represents the Daily Settlement Price calculated in Clearing Notation (index points) from the Settlement TRF spread.

Format: numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.445 settlCurr

Description: This field contains the settlement currency.

Format: alphanumeric 3

Where used: TC810 T7 Daily Trade Confirmation

6.446 settlDat

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

Format: DateFormat

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

6.447 settlementPrc

Description	This field indicates the settlement price calculated from the settlement volatility.
Format	numeric 10, 4
Where used:	TA114 Variance Futures Parameter

6.448 settlementVol

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

6.449 settlInst

Description	This field indicates settlement institution, which performs the collateral management and delivery transactions for the member.
Format	alphanumeric 5
Where used:	TE545 Daily TES Maintenance

6.450 settlLocat

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

Format alphanumeric 5

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

6.451 settlSpread

Description: This field represents the Daily Settlement TRF Spread entered in basis points as the Settlement Price in Trading Notation used to calculate the Daily Settlement Price in Clearing Notation (index points).

Format: numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.452 settlTyp

Description: This field indicates the C7 settlement type.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
C	Cash Settlement	
P	Physical Settlement	

Where used: TA113 Complex and Flexible Instrument Definition

6.453 shortCodeId

Description: The field contains the numeric short code ID.

Format: alphanumeric 20

Where used: TR160 Identifier Mapping Error
TR161 Identifier Mapping Status

6.454 showLastNegotiatedPrc

Description: This flag set by requester to show the last negotiated price to the respondent.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False
1	T	True

Where used: TE600 Eurex EnLight Maintenance

6.455 showLastNegotiatedPrcQty

Description: This flag set by requester to show the last negotiated price and quantity to the respondent.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False
1	T	True

Where used: TE600 Eurex EnLight Maintenance

6.456 showNoOfRespondents

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False
1	T	True

Where used: TE600 Eurex EnLight Maintenance

6.457 showPrc

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False
1	T	True

Where used: TE600 Eurex EnLight Maintenance

6.458 showQty

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False
1	T	True

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

6.459 showSide

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

Format alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	False
1	T	True

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

6.460 shtQuoPct

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

Format: numeric 6, 2

Where used:
TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.461 sideBU

Description: This field indicates the Business Unit of the approving trader for which a TES side has been entered.

Format: alphanumeric 8

Where used: TE545 Daily TES Maintenance

6.462 sideFixed

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

Valid Values	Decodes	Descriptions
0	F	False
1	T	True

Where used: TE600 Eurex EnLight Maintenance

6.463 sideId

Description	This field indicates the unique TES side ID assigned by the exchange for each trader participating to the TES Trade.
Format	alphanumeric 20
Where used:	TE545 Daily TES Maintenance

6.464 sideLiquidityInd

Description	This field indicates whether the order initiator is passive, or aggressive, or whether the order was matched in auction.
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
1	ADD LIQ	Added liquidity (Passive)
2	REM LIQ	Removed liquidity (aggressive; includes triggered orders)
4	AUCTION	Auction (includes VDO matching at midpoint)

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

6.465 sideStatus

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

Format: alphanumeric 3

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

Where used: TE545 Daily TES Maintenance

6.466 sideTrader

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

Format: alphanumeric 6

Where used: TE545 Daily TES Maintenance

6.467 sizeCovTim

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

Format: TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

6.468 smcAccumTime

Description: This field indicates the accumulated SMC time during that day in the required expiries and strikes. It is used to calculate the quotation coverage.

Format: TimeFormat

Where used: TD954 Stressed Market Conditions

6.469 smcCovrdTime

Description: This field contains SMC covered time, which is the total time for which valid quotes were provided in the respective expiries and strikes during SMC.

Format: TimeFormat

Where used: TD954 Stressed Market Conditions

6.470 smcCovReq

Description: This field contains Stressed Market Condition (SMC) coverage requirement, which is the percentage of the SMC trading period required to be covered by good quotes for a member registered as Liquidity Provider or Regulatory Market Maker.

Format: numeric 5

Where used: TD954 Stressed Market Conditions

6.471 smcDayFulfInd

Description: This field contains an indication on whether on a trading day the SMC quotation requirement was met (1 = yes, 0 = no). It is used for the calculation of OTR and ESU fees.

Format: numeric 1

Where used: TD954 Stressed Market Conditions

6.472 smcFullfilled

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

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
0	F	FALSE
1	T	TRUE

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

6.473 smcMtdFulfilledInd

Description: This field indicates whether the SMC requirement per member and product is fulfilled (mtd). This is the case if the MTD SMC Coverage is greater than or equal to the MTD SMC Requirement. If the SMC total time is smaller than or equal to the minimum time, the SMC requirement is always fulfilled. Valid Values: YES and NO.

Format: alphanumeric 3

Where used: TD954 Stressed Market Conditions

6.474 smcReqTime

Description	This field contains the required time for quotation during SMC in order to qualify for the respective incentives.
Format	TimeFormat
Where used:	TD954 Stressed Market Conditions

6.475 smcTime

Description	This field contains the total time that the product was in SMC during that day.
Format	TimeFormat
Where used:	TD954 Stressed Market Conditions

6.476 smpDeletedQty

Description	This field contains the prevented self-match quantity.
Format	numeric 9
Where used:	TC812 T7 Daily Prevented Self-Matches TE812 Daily Prevented Self-Matches

6.477 splitPosition

Description	This field indicates the target instrument counter.
Format	numeric 2
Where used:	TA116 Decay Split Table

6.478 spreadCovTim

Description	This field contains coverage time, which is the total time for which active good quotes were provided on the series in the market trading hours, where the tighter spread requirement is fulfilled.
Format	TimeFormat
Where used:	TD955 Building Block Liquidity Provider Measurement

6.479 spreadQuality

Description	This field contains Spread Quality on that trading day which is a performance measure based on the average spread of all series quoted in the strike price window of a Market Maker in a product for a day.
Format	numeric 5, 4
Where used:	TR100 Order to Trade Ratio Report TR102 Excessive System Usage Report

6.480 standardVar

Description	This field indicates the standard variance defined at the end of the first trading day
Format	numeric 12, 6
Where used:	TA114 Variance Futures Parameter

6.481 standardVol

Description	This field indicates the standard volatility defined as the squared root of the standard variance
Format	numeric 5, 2

Where used: TA114 Variance Futures Parameter

6.482 statusInd

Description: States the status of the mapping

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
N	N	New. The mapping has been provided new by the participant on the "date of upload file" and will be valid as stated in "valid from".
L	L	Modify. The mapping has been changed by the participant on the "date of upload file" and will be valid as stated in "valid from"
	EMPTY	Delete. A "valid to" date has to be captured, with minimum same as "Report date".

Where used: TR161 Identifier Mapping Status

6.483 stopPrice

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

Format: numeric signed 9, 5

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

6.484 strikePrc

Description: The price at which the underlying is received or delivered when an option is exercised. This price is also referred as exercise price.

Format numeric 10, 4

Where used: TA116 Decay Split Table

6.485 strtDat

Description This field contains the start date from which member's transactions are considered for generation of the report.

Format DateFormat

Where used: TE545 Daily TES Maintenance

6.486 sumAcctFeeCrtDayAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

6.487 sumAcctFeeCrtMthAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

6.488 sumAcctFeeCrtMthBal

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

Format numeric 15, 2

Where used: CB060 Fee Statement

6.489 sumAcctFeePrvDayAmnt

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

Format: numeric 15, 2

Where used: CB050 Fee Overall Summary

6.490 sumAcctFeePrvMthAmnt

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

Format: numeric 15, 2

Where used: CB050 Fee Overall Summary

6.491 sumAcctFeeYtdAmnt

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

Format: numeric 15, 2

Where used: CB050 Fee Overall Summary

6.492 sumAcctOrdrQty

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

Format: numeric 13

Where used: CB060 Fee Statement

6.493 sumAcctOrdrVol

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

Format: numeric 13, 2

Where used: CB042 Fee Per Executed Order
CB060 Fee Statement

6.494 sumAcctTrnFeeAmnt

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

Format: numeric 15, 2

Where used: CB042 Fee Per Executed Order

6.495 sumAccumTim

Description: This field indicates the sum of the accumulated time.

Format: TimeFormat

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

6.496 sumAllTrades

Description: Accumulated number of trades included TES trades.

Format numeric 11

Where used: TE910 T7 Daily Trade Activity

6.497 sumAllVolume

Description Accumulated traded Volume included TES trades

Format numeric 11

Where used: TE910 T7 Daily Trade Activity

6.498 sumClasDayTesVol

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

Format numeric 11

Where used: TE930 T7 Daily Trade Statistics

6.499 sumClasDayTotVol

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

Format numeric 11

Where used: TE930 T7 Daily Trade Statistics

6.500 sumClasMtdTesVol

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

Format numeric 11

Where used: TE930 T7 Daily Trade Statistics

6.501 sumClasMtdTotVol

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

Format numeric 11

Where used: TE930 T7 Daily Trade Statistics

6.502 sumClasOpnIntQty

Description This field contains the Interest Total Display.

Format numeric 11

Where used: TE930 T7 Daily Trade Statistics

6.503 sumCovTim

Description This field indicates the Sum of covered time (active good quote times on all relevant series).

Format TimeFormat

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

6.504 sumCovTimPercent

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

Format: numeric 6, 2

Where used: TD982 Special Report French Equity Options

6.505 sumCurrDayAmnt

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

Format: numeric 11, 2

Where used: TL001 System Transaction Overview

6.506 sumCurrFeeCrtDayAmnt

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

Format: numeric 15, 2

Where used: CB050 Fee Overall Summary

6.507 sumCurrFeeCrtMthAmnt

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

Format: numeric 15, 2

Where used: CB050 Fee Overall Summary

6.508 sumCurrFeeCrtMthBal

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

Format: numeric 15, 2

Where used: CB060 Fee Statement

6.509 sumCurrFeePrvDayAmnt

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

Format: numeric 15, 2

Where used: CB050 Fee Overall Summary

6.510 sumCurrFeePrvMthAmnt

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

Format: numeric 15, 2

Where used: CB050 Fee Overall Summary

6.511 sumCurrFeeYtdAmnt

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

Format: numeric 15, 2

Where used: CB050 Fee Overall Summary

6.512 sumCurrOrdrQty

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

Format: numeric 13

Where used: CB060 Fee Statement

6.513 sumCurrOrdrVol

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

Format: numeric 13, 2

Where used: CB042 Fee Per Executed Order
CB060 Fee Statement

6.514 sumCurrTrnFee

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

Format: numeric 15, 2

Where used: CB042 Fee Per Executed Order

6.515 sumDayCutLim

Description: This field contain the sum of day cut off limit.

Format: numeric 10

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

6.516 sumFeeAdjAmnt

Description: This field contains the sum of fee adjustment amounts.

Format: numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.517 sumFeeAmnt

Description: This field contains the sum of fees.

Format: numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.518 sumFeeConnAmnt

Description: This field contains the sum of connection amounts.

Format: numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.519 sumGoodQuoReqResp

Description: This field contains the sum of good quote request responses, which is the unadjusted number of good answered quote requests provided by the member as obligatory to a market maker agreement with Eurex.

Format: numeric 10

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

6.520 sumHseFeeCrtMthBal

Description: This field contains the Total.

Format: numeric 15, 2

Where used: CB060 Fee Statement

6.521 sumHseOrdrQty

Description: This field contains the order quantity.

Format: numeric 13

Where used: CB060 Fee Statement

6.522 sumHseOrdrVol

Description: This field contains the order volume.

Format: numeric 13, 2

Where used: CB060 Fee Statement

6.523 sumInstDsAddCrt

Description: This field contains the sum of the additional credits per instrument and Designated Sponsor.

Format: numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.524 sumInstDsRefAmnt

Description: This field contains the sum of the refund amounts per instrument and Designated Sponsor.

Format: numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.525 sumInstIsinFeeCrtMthBal

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

Format: numeric 15, 2

Where used: CB060 Fee Statement

6.526 sumInstMembFeeCrtDayAmnt

Description: This field contains the sum of order fees per transaction and per instrument type.

Format: numeric 15, 2

Where used: CB050 Fee Overall Summary

6.527 sumInstMembFeeCrtMthAmnt

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

Format: numeric 15, 2

Where used: CB050 Fee Overall Summary

6.528 sumInstMembFeePrvDayAmnt

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

6.529 sumInstMembFeePrvMthAmnt

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

6.530 sumInstMembFeeYtdAmnt

Description	This field contains the current year's total calculated fees at current months's value per instrument type.
Format	numeric 15, 2
Where used:	CB050 Fee Overall Summary

6.531 sumInstOrdrAddCrt

Description	This field contains the sum of the additional credits per instrument and order.
Format	numeric signed 15, 2
Where used:	CB062 Designated Sponsor Refund

6.532 sumInstOrdrQty

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

Format: numeric 13

Where used: CB060 Fee Statement

6.533 sumInstOrdrRefAmnt

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

Format: numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.534 sumInstOrdrTrdFee

Description: This field contains the sum of the trading fee per instrument and order.

Format: numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.535 sumInstOrdrVol

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

Format: numeric 13, 2

Where used: CB042 Fee Per Executed Order
CB060 Fee Statement

6.536 sumInstQtAddCrt

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

Format: numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.537 sumInstQtRefAmnt

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

Format: numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.538 sumInstTranFee

Description: This field contains the sum of order fees per transaction and per Instrument.

Format: numeric 15, 2

Where used: CB042 Fee Per Executed Order

6.539 sumMembExcAddCrt

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

Format: numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.540 sumMembExcRefAmnt

Description This field contains the sum of the refund amounts per exchange member.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.541 sumMembFeeAmnt

Description This field contains the sum of the fee amount per member.

Format numeric signed 12, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.542 sumMembFeeCrtDayAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

6.543 sumMembFeeCrtMthAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

6.544 sumMembFeeCrtMthBal

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

6.545 sumMembFeePrvDayAmnt

Description	This field contains the fee sum of the previous day per clearing member.
Format	numeric 15, 2
Where used:	CB050 Fee Overall Summary

6.546 sumMembFeePrvMthAmnt

Description	This field contains the fee sum of the previous month per clearing member.
Format	numeric 15, 2
Where used:	CB050 Fee Overall Summary

6.547 sumMembFeeYtdAmnt

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

6.548 sumMembOrdrQty

Description: This field contains the total order quantity and per Business Unit.

Format: numeric 13

Where used: CB042 Fee Per Executed Order
CB060 Fee Statement

6.549 sumMembOrdrQty1

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

Format: numeric 13

Where used: CB068 Transaction Overview

6.550 sumMembOrdrVol

Description: This field contains the total order volume and per Business Unit.

Format: numeric 13, 2

Where used: CB042 Fee Per Executed Order
CB060 Fee Statement

6.551 sumMembQuotQty

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

Format: numeric 9

Where used: CB068 Transaction Overview

6.552 sumMembTotBuyOrdr

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

Format
numeric 9

Where used:
TC810 T7 Daily Trade Confirmation

6.553 sumMembTotQty

Description
This field contains the sum of all orders and quotes per business unit, account and instrument(ISIN).

Format
numeric 9

Where used:
CB068 Transaction Overview

6.554 sumMembTotSellOrdr

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

Format
numeric 9

Where used:
TC810 T7 Daily Trade Confirmation

6.555 sumMembTranFee

Description
This field contains the sum of order fees per transaction and per Business Unit.

Format
numeric 15, 2

Where used:
CB042 Fee Per Executed Order

6.556 sumMembTxnCnt

Description: This field contains the sum of the transactions.

Format: numeric 9

Where used: CB068 Transaction Overview

6.557 sumMktGrpAddCrt

Description: This field contains the sum of the additional credits per market group.

Format: numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.558 sumMktGrpRefAmnt

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

Format: numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.559 sumMnthToDate

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

Format: numeric 11, 2

Where used: TL001 System Transaction Overview

6.560 sumNonDisclTrades

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

6.561 sumNonDisclVolume

Description	Accumulated traded Volume of Non Disclosed trades
Format	numeric 11
Where used:	TE910 T7 Daily Trade Activity

6.562 sumOtrExecOrdrNo

Description	This field provides the sum of numbers of all order and quote executions of all traders of a member, which are active in one ISIN.
Format	numeric 10
Where used:	TR101 MiFID II OTR Report

6.563 sumOtrExecOrdrVol

Description	This field contains the sum of executed orders.
Format	numeric 15
Where used:	TR101 MiFID II OTR Report

6.564 sumOtrOrdrNo

Description	This field provides the total number of all order and quote insertions, modifications and deletions of all traders of a member, which are active in one respective ISIN.
Format	numeric 10
Where used:	TR101 MiFID II OTR Report

6.565 sumOtrOrdrVol

Description	This field contains the sum of entered, modified and deleted quantity.
Format	numeric 15
Where used:	TR101 MiFID II OTR Report

6.566 sumPartTotBuyOrdr

Description	This field contains the total of the order quantity bought per participant .
Format	numeric 9
Where used:	TC810 T7 Daily Trade Confirmation

6.567 sumPartTotSellOrdr

Description	This field contains the total of the order quantity sold per participant.
Format	numeric 9
Where used:	TC810 T7 Daily Trade Confirmation

6.568 sumProdDayTesVol

Description: This field contains the accumulated TES Volume on the product level.

Format: numeric 11

Where used: TE930 T7 Daily Trade Statistics

6.569 sumProdDayTotVol

Description: This field contains the accumulated Total Volume on the product level.

Format: numeric 11

Where used: TE930 T7 Daily Trade Statistics

6.570 sumProdMtdTesVol

Description: This field contains the accumulated Monthly TES Volume on the product level.

Format: numeric 11

Where used: TE930 T7 Daily Trade Statistics

6.571 sumProdMtdTotVol

Description: This field contains the accumulated Monthly Total Volume on the product level.

Format: numeric 11

Where used: TE930 T7 Daily Trade Statistics

6.572 sumProdOpnIntQty

Description: This field contains the Grand Interest Display.

Format: numeric 11

Where used: TE930 T7 Daily Trade Statistics

6.573 sumProdTESClgBuy

Description: This field contains the accumulated clearing qty of buy volume for TES trades.

Format: numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.574 sumProdTESClgSell

Description: This field contains the accumulated clearing qty of sell volume for TES trades.

Format: numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.575 sumProdTESTotBuy

Description: This field contains the total number of buy TES trades.

Format: numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.576 sumProdTESTotSell

Description: This field contains the total number of sell TES trades.

Format: numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.577 sumProdTESVolBuy

Description: This field contains the accumulated qty of buy volume for TES trades.

Format: numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.578 sumProdTESVolSell

Description: This field contains the accumulated qty of sell volume for TES trades.

Format: numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.579 sumProdTim

Description: This field indicates the sum of the product time.

Format: TimeFormat

Where used:
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD982 Special Report French Equity Options

6.580 sumProdTotBuyOrdr

Description: This field contains the total number of buy deal items for on-exchange trades.

Format: numeric 9

Where used: TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches

6.581 sumProdTotClgBuy

Description: This field contains the accumulated clearing qty of buy deal item for on-exchange trades.

Format: numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.582 sumProdTotClgSell

Description: This field contains the accumulated clearing qty of sell deal item for on-exchange trades.

Format: numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.583 sumProdTotCntrBuy

Description: This field contains the accumulated qty of buy deal item for on-exchange trades.

Format: numeric 9

Where used: TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches

6.584 sumProdTotCntrSell

Description: This field contains the accumulated qty of sell deal item for on-exchange trades.

Format: numeric 9

Where used: TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches

6.585 sumProdTotSellOrdr

Description: This field contains the total number of sell deal items for on-exchange trades.

Format: numeric 9

Where used: TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches

6.586 sumProdVolM

Description: This field indicates the sum of market maker volume.

Format: numeric 9

Where used: TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement

6.587 sumQuoReqTot

Description: This field contains the sum of the total quote requests submitted for a product in the reporting period.

Format: numeric 5

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.588 sumQuoReqViol

Description: This field contains the sum of quote request violations, which is the number of quote requests not answered correctly within the rules of market maker obligations. This is the unadjusted number of quote request violations.

Format: numeric 10

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.589 sumRebFeeAmnt

Description: This field contains the sum of rebate amounts.

Format: numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

6.590 sumReqTim

Description: This field indicates the sum of the required time to be covered by good quotes.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD982 Special Report French Equity Options

6.591 sumReqTimSize

Description This field indicates the sum of the required time to be covered by good quotes fulfilling the Building Block requirement Larger Size.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

6.592 sumReqTimSprd

Description This field indicates the sum of the required time to be covered by good quotes fulfilling the Building Block requirement Tighter Spread.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

6.593 sumShtQuoPct

Description This field contains the sum of short quote percentage, which is the percentage of the violations caused by quotes that were not active throughout the minimum time span.

Format numeric 6, 2

Where used:	TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.594 sumSizeCovTim

Description	This field indicates the Sum of covered time (active good quote times on all relevant series), where the larger size requirement is fulfilled.
Format	TimeFormat
Where used:	TD955 Building Block Liquidity Provider Measurement

6.595 sumSmcAccumTime

Description	This field indicates the accumulated SMC time in the required expiries and strikes in total for that month (mtd).
Format	TimeFormat
Where used:	TD954 Stressed Market Conditions

6.596 sumSmcCovrdTime

Description	This field contains the total covered time for quotation during SMC for that month (mtd).
Format	TimeFormat
Where used:	TD954 Stressed Market Conditions

6.597 sumSmcDayFulfInd

Description: This field contains the total number of days in which the SMC quotation requirement is met (mtd).

Format: numeric 2

Where used: TD954 Stressed Market Conditions

6.598 sumSmcReqTime

Description: This field contains the total required time for quotation during SMC in order to qualify for the respective incentives for that month (mtd).

Format: TimeFormat

Where used: TD954 Stressed Market Conditions

6.599 sumSmcTime

Description: This field indicates the total time that the product was in SMC during that month (mtd).

Format: TimeFormat

Where used: TD954 Stressed Market Conditions

6.600 sumSpreadCovTim

Description: This field indicates the Sum of covered time (active good quote times on all relevant series), where the tighter spread requirement is fulfilled.

Format: TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

6.601 sumSynch0To50

Description — This field displays the sum of the field synch0To50 over all market groups.

Format — numeric 10, 2

Where used: — TL001 System Transaction Overview

6.602 sumSynch100To

Description — This field displays the sum of the field synch100To over all market groups.

Format — numeric 10, 2

Where used: — TL001 System Transaction Overview

6.603 sumSynch50To100

Description — This field displays the sum of the field synch50To100 over all instrument groups.

Format — numeric 10, 2

Where used: — TL001 System Transaction Overview

6.604 sumSynTrades

Description — Accumulated number of on-exchange trades matched synthetically

Format — numeric 11

Where used: — TE910 T7 Daily Trade Activity

6.605 sumSynVolume

Description: Accumulated traded Volume of on-exchange trades matched synthetically

Format: numeric 11

Where used: TE910 T7 Daily Trade Activity

6.606 sumTESClgBuy

Description: This field contains the accumulated clearing qty of buy volume for TES trades

Format: numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.607 sumTESClgSell

Description: This field contains the accumulated clearing qty of sell volume for TES trades.

Format: numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.608 sumTESTotBuy

Description: This field contains the total number of buy TES trades.

Format: numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.609 sumTESTotSell

Description This field contains the total number of sell TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.610 sumTesTrades

Description Accumulated number of TES trades included Non Disclosed trades.

Format numeric 11

Where used: TE910 T7 Daily Trade Activity

6.611 sumTESVolBuy

Description This field contains the accumulated qty of buy volume for TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.612 sumTESVolSell

Description This field contains the accumulated qty of sell volume for TES trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.613 sumTesVolume

Description: Accumulated traded Volume included Non Disclosed trades

Format: numeric 11

Where used: TE910 T7 Daily Trade Activity

6.614 sumTotBuyOrdr

Description: This field contains the total number of buy deal items for on-exchange trades.

Format: numeric 9

Where used: TC812 T7 Daily Prevented Self-Matches
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches

6.615 sumTotClgBuy

Description: This field contains the accumulated Clearing qty of Buy deal item for on-exchange trades.

Format: numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.616 sumTotClgSell

Description: This field contains the accumulated Clearing qty of Sell deal item for on-exchange trades.

Format: numeric 9

Where used: TE810 T7 Daily Trade Confirmation

6.617 sumTotCntrBuy

Description: This field contains the accumulated qty of buy deal item for on-exchange trades.

Format: numeric 9

Where used:
TC812 T7 Daily Prevented Self-Matches
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches

6.618 sumTotCntrSell

Description: This field contains the accumulated qty of sell deal item for on-exchange trades.

Format: numeric 9

Where used:
TC812 T7 Daily Prevented Self-Matches
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches

6.619 sumTotSellOrdr

Description: This field contains the total number of sell deal items for on-exchange trades.

Format: numeric 9

Where used:
TC812 T7 Daily Prevented Self-Matches
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches

6.620 sumUserTxnCnt

Description: This field contains the sum of transaction counts per user.

Format: numeric 9

Where used: CB068 Transaction Overview

6.621 sumValGoodQuoReqResp

Description: This field contains the sum of the number of valid good quote request responses after the cut limit adjustment.

Format: numeric 10

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.622 sumValQuoReqTot

Description: This field contains the sum of the total number of valid quote requests after cut limit adjustment.

Format: numeric 10

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.623 sumValQuoReqViol

Description: This field contains the sum of the number of valid quote request violations on the basis of the valid quote requests after cut limit adjustment.

Format: numeric 10

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.624 sumViol

Description: This field indicates the sum of violation indicators.

Format: numeric 5

Where used: TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD982 Special Report French Equity Options

6.625 sumViolPct

Description: This field contains the sum of violation percentage, based on the quote request violations in proportion to the valid quote requests.

Format: numeric 6, 2

Where used: TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance
TD955 Building Block Liquidity Provider Measurement

6.626 swapCust1

Description: This field contains the ID of the first customer involved in the trade for exchange for physical, financial or swap.

Format: alphanumeric 20

Where used: TE545 Daily TES Maintenance

6.627 swapCust2

Description: This field contains the ID of the second customer involved in the trade for exchange for physical, financial or swap.

Format: alphanumeric 20

Where used: TE545 Daily TES Maintenance

6.628 synch0To50

Description: This field displays the fees for transactions exceeding the limit up to 50%. The calculation of the Transaction Limit Fee depends on the exceedance of the limit. The fees are scaled, within the following ranges: from 0%-50% exceedance of the limit 0,01 EUR per transaction are billed; from 50%-100% exceedance of the limit 0,02 EUR per transaction are billed. For the exceedance of the limit by over 100% 0,03 EUR per transaction are billed.

Format: numeric 10, 2

Where used: TL001 System Transaction Overview

6.629 synch100To

Description: This field displays the fees for transactions exceeding the limit more than 100%. See field synch0To50.

Format: numeric 10, 2

Where used: TL001 System Transaction Overview

6.630 synch50To100

Description	This field displays the fees for transactions exceeding the limit more than 50 % and up to 100%. See field synch0To50.
Format	numeric 10, 2
Where used:	TL001 System Transaction Overview

6.631 targetProduct

Description	This field contains the target Product of decaying instrument.
Format	alphanumeric 12
Where used:	TA116 Decay Split Table

6.632 tesActivity

Description	This field indicates the reported T7 Entry Service activity.
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
1	ENT	TES Entry
2	MOD	TES Modification
3	DEL	TES Deletion
4	APP	TES Approve
5	EXE	TES Execution
6	UPL	TES Upload

Where used:	TE545 Daily TES Maintenance

6.633 tesDescription

Description	This field contains the free description entered by the initiating user of the TES trade.
Format	alphanumeric 20
Where used:	TE545 Daily TES Maintenance

6.634 tesEligibility

Description	This flag describe if an instrument is TES eligible.
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
0	0	FALSE
1	1	TRUE

Where used:	RD110 User Profile Maintenance RD115 User Profile Status

6.635 tesId

Description	This field indicates the unique T7 Entry Service ID assigned by the exchange.
Format	alphanumeric 20
Where used:	TE545 Daily TES Maintenance

6.636 tesInitiatorBU

Description	This field indicates the Business Unit of the initiating user who entered the TES trade.
Format	alphanumeric 8

Where used: TE545 Daily TES Maintenance

6.637 tesInitiatorUser

Description: This field indicates the initiating user who entered the TES trade.

Format: alphanumeric 6

Where used: TE545 Daily TES Maintenance

6.638 tesType

Description: This field contains the T7 Entry Service (TES) type code.

Format: alphanumeric 3

Valid Values	Decodes	Descriptions
1	BLK	BLOCK TRADE
2	EFF	EFP FINANCIAL TRADE
3	EFI	EFP INDEX TRADE
4	EFS	EXCHANGE FOR SWAP TRADE
5	VOL	VOLA TRADE
6	BAS	BASIS TRADE
7	TAM	BLOCK TRADE AT MARKET

Where used: RD110 User Profile Maintenance
RD115 User Profile Status
TE545 Daily TES Maintenance
TE810 T7 Daily Trade Confirmation

6.639 text

Description: This field contains the free-format text comment entered by trader for a transaction.

Format alphanumeric 12

Where used:
TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches

6.640 time18

Description This field contains the time of the given transaction, which is in generic time format.

Format TimeFormat18

Where used:
TC540 Daily Order Maintenance
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance
TD944 Daily Advanced Market Making Strategy Quote Request Performance
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE600 Eurex EnLight Maintenance
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TT132 Market Maker Protection

6.641 timeValidity

Description This field contains the time validity.

Format alphanumeric 1

Valid Values	Decodes	Descriptions
0	GFD	Good For Day
1	GTC	Good Till Cancelled
3	IOC	Immediate Or Cancel
4	FOK	Fill Or Kill (Cash specific)
5	GTX	Good until Crossing/Auction
6	GTD	Good Till Date

Where used:
TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TE540 Daily Order Maintenance
TE550 Open Order Detail
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches

6.642 totalNoTradingDays

Description: This field indicates the total number of trading days of the variance futures contract

Format: numeric 4

Where used: TA114 Variance Futures Parameter

6.643 totalUserExecOrdrNo

Description: This field provides the total number of all order and quote executions of one trader of a member, which is active in one ISIN.

Format: numeric 9

Where used: TR101 MiFID II OTR Report

6.644 totalUserExecOrdrVol

Description: This field contains the sum of executed orders per trader.

Format: numeric 12

Where used: TR101 MiFID II OTR Report

6.645 totalUserOrdrNo

Description: This field provides the total number of all order and quote insertions, modifications and deletions of one trader of a member, which is active in one respective ISIN.

Format: numeric 9

Where used: TR101 MiFID II OTR Report

6.646 totalUserOrdrVol

Description: This field contains the sum of entered, modified, and deleted quantity per trader.

Format: numeric 12

Where used: TR101 MiFID II OTR Report

6.647 totBURules

Description: This field contains the number of trade enrichment rules per business unit.

Format: numeric 5

Where used: RD135 Trade Enrichment Rule Status

6.648 totBusinessUnitIdRiskEvt

Description: This field indicates the total business units.

Format: numeric 5

Where used: TT133 Trading Risk Events

6.649 totBUUpdCodAdd

Description: This field contains the number of added records per business unit.

Format: numeric 5

Where used:
RD110 User Profile Maintenance
RD120 User Transaction Size Limit Maintenance
RD130 Trade Enrichment Rule Maintenance
RD140 Pre-trade Limits Maintenance - Trading Participant

6.650 totBUUpdCodChg

Description: This field contains the number of changed records per business unit.

Format: numeric 5

Where used:
RD110 User Profile Maintenance
RD120 User Transaction Size Limit Maintenance
RD130 Trade Enrichment Rule Maintenance
RD140 Pre-trade Limits Maintenance - Trading Participant

6.651 totBUUpdCodDel

Description: This field contains the number of deleted records per business unit.

Format: numeric 5

Where used: RD110 User Profile Maintenance
RD120 User Transaction Size Limit Maintenance
RD130 Trade Enrichment Rule Maintenance
RD140 Pre-trade Limits Maintenance - Trading Participant

6.652 totParticipantIdRiskEvt

Description: This field indicates the total participants.

Format: numeric 5

Where used: TT133 Trading Risk Events

6.653 totParticipantUpdCodAdd

Description: This field contains the number of added records per perticipant.

Format: numeric 5

Where used: RD110 User Profile Maintenance
RD120 User Transaction Size Limit Maintenance
RD130 Trade Enrichment Rule Maintenance
RD140 Pre-trade Limits Maintenance - Trading Participant

6.654 totParticipantUpdCodChg

Description: This field contains the number of changed records per perticipant.

Format: numeric 5

Where used: RD110 User Profile Maintenance
RD120 User Transaction Size Limit Maintenance
RD130 Trade Enrichment Rule Maintenance
RD140 Pre-trade Limits Maintenance - Trading Participant

6.655 totParticipantUpdCodDel

Description: This field contains the number of deleted records per perticipant.

Format: numeric 5

Where used:
RD110 User Profile Maintenance
RD120 User Transaction Size Limit Maintenance
RD130 Trade Enrichment Rule Maintenance
RD140 Pre-trade Limits Maintenance - Trading Participant

6.656 totQty

Description: This field contains the total quantity.

Format: numeric 9

Where used:
CB068 Transaction Overview

6.657 totQuoReqViolPct

Description: This field indicates the violation percentage, based on the valid quote request violations in proportion to the valid quote requests in the respective market maker program/package.

Format: numeric 6, 2

Where used:
TD955 Building Block Liquidity Provider Measurement
TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement

6.658 totTrdDays

Description: This field contains the total trading days in the current month.

Format numeric 2

Where used: TD983 Regulatory Market Making MTD
TR100 Order to Trade Ratio Report

6.659 totUserIdRiskEvt

Description This field indicates the total users.

Format numeric 5

Where used: TT133 Trading Risk Events

6.660 totUserProd

Description This field contains the number assigned products.

Format numeric 5

Where used: RD125 User Transaction Size Limit Status

6.661 totUserUpdCodAdd

Description This field contains the number of added records per user.

Format numeric 5

Where used: RD110 User Profile Maintenance
RD120 User Transaction Size Limit Maintenance

6.662 totUserUpdCodChg

Description This field contains the number of changed records per user.

Format numeric 5

Where used: RD110 User Profile Maintenance
RD120 User Transaction Size Limit Maintenance

6.663 totUserUpdCodDel

Description This field contains the number of deleted records per user.

Format numeric 5

Where used: RD110 User Profile Maintenance
RD120 User Transaction Size Limit Maintenance

6.664 tradedVol

Description Total traded volume per product per member.

Format numeric 13

Where used: TR100 Order to Trade Ratio Report

6.665 tradeEnrichmentRuleId

Description This field gives the index of the trade enrichment rule linked to a business unit. A business unit can define up to 10000 trade enrichment rules in order to complete the clearing information of a trade.

Format numeric 5

Where used: RD130 Trade Enrichment Rule Maintenance
RD135 Trade Enrichment Rule Status
TC540 Daily Order Maintenance
TE540 Daily Order Maintenance

6.666 tradeNumber

Description
This field indicates 'Trade Number' which is a unique number created by the Trade Manager for each side of a trade OR a deal. This new 'Trade Number' will be used to map T7 Trade Broadcasts with CCP Trade Broadcasts/internal interface.

Format
numeric 10

Where used:
TC810 T7 Daily Trade Confirmation

6.667 tradesCnt

Description
Total number of trades per product per member.

Format
numeric 13

Where used:
TR100 Order to Trade Ratio Report

6.668 tradeType

Description
This field indicates the trade type.

Format
alphanumeric 1

Valid Values	Decodes	Descriptions
1	REGU	Regular On-Exchange Trade
2	AUCT	Auction Trade (Order Book Uncrossing)
3	REV	On-Exchange Trade Reversal
4	PREL	Preliminary On-Exchange Trade
5	FINA	Final On-Exchange Trade
6	PAUC	Preliminary Auction Trade
7	FAUC	Final Auction Trade
8	SMP	Self Match Prevented On-Exchange Trade
9	TES	Off Book Trade (T7 Entry Service)
A	RTES	Off Book Trade Reversal
B	PTES	Preliminary Off Book Trade
C	FTES	Final Off Book Trade
D	PMT	Preliminary Manually Entered Trades by MS
E	FMT	Final Manually Entered Trades by MS
F	VDO	Volume Discovery Order Midpoint Trade (Cash Specific)
G	BEST	Best Order Execution Trade (Cash Specific)

Where used: TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity

6.669 tradingCapacity

Description: This field indicates the trading capacity.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	CU	Agency
5	PR	Proprietary
6	MM	Market-Making
8	BE	Best Execution (Cash Specific)
9	RP	Riskless Principal (Cash Specific)

Where used:	TC540 Daily Order Maintenance TC550 Open Order Detail TC812 T7 Daily Prevented Self-Matches TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

6.670 tradingParticipant

Description	This field contains the trading participants.
Format	alphanumeric 5
Where used:	RD155 Pre-trade Limits Status - Clearing Participant

6.671 tradingRestriction

Description	This field contains the trading restriction.
Format	alphanumeric 1

Valid Values	Decodes	Descriptions
1	CAO	Closing Auction Only
2	BOC	Book or Cancel
3	AO	Auction Only (Derivative specific)
4	OAO	Opening Auction Only

Where used:	TC540 Daily Order Maintenance TC550 Open Order Detail TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches TE540 Daily Order Maintenance TE550 Open Order Detail TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

6.672 tradingSec12M

Description: This field contains the number of seconds per ISIN (for Cash Market) or per Product (for Derivatives Market) during the last 12 months excluding the report month as defined in NoSecDate.

Format: numeric 8

Where used: TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions

6.673 tradPartLngName

Description: This field contains the trading participants legal name.

Format: alphanumeric 40

Where used: RD155 Pre-trade Limits Status - Clearing Participant

6.674 tradVolume

Description: This field contains order book traded volume of the trading day per product.

Format: numeric 12

Where used: TR102 Excessive System Usage Report

6.675 trailStopAbsPrice

Description: This field contains the absolute price for trailing stop order.

Format: numeric signed 9, 5

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail

6.676 trailStopPricePct

Description This field contains the absolute percentage for trailing stop order.

Format numeric 6, 2

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail

6.677 tranFee

Description This field indicates the transaction fee amount.

Format numeric signed 15, 2

Where used: CB042 Fee Per Executed Order

6.678 transactions12M

Description This field contains the number of messages per ISIN (for Cash Market) or per Product (for Derivatives Market) defined as the sum of "noTransactionsDate" of the last 12 month excluding the report month.

Format numeric 11

Where used: TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions

6.679 transMonth

Description This field contains the report month and year. Likewise this field can be used as starting month of the 12 month calculation incl. the report month, e.g. "012017".

Format alphanumeric 6

Where used: TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions

6.680 transStartMonth

Description: Field contains the starting month of the 12 month period excl. the report month, e.g. "122016".

Format: alphanumeric 6

Where used: TR901 MiFID II Message Rate Report
TR902 Daily Order and Quote Transactions

6.681 tranTypCod

Description: This field contains the transaction type code.

Format: alphanumeric 1

Where used: TL001 System Transaction Overview

6.682 trDay

Description: This field contains Trading Day (one row per day) of the current month).

Format: DateFormat

Where used: CB042 Fee Per Executed Order
TR100 Order to Trade Ratio Report
TR102 Excessive System Usage Report

6.683 trdCnt

Description: Total number of trades

Format numeric 13

Where used: CB069 Transaction Report

6.684 trdFeeAmnt

Description This field contains the trading fee.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

6.685 trdQty

Description This field contains the traded quantity.

Format numeric 9

Where used: CB062 Designated Sponsor Refund

6.686 trdVol

Description This field shows either n/a or a natural number indicating the traded volume.

Format alphanumeric 13

Where used: CB069 Transaction Report

6.687 triggered

Description This field contains the triggered flag.

Format alphanumeric 1

Valid Values	Decodes	Descriptions
2	STP	Stop Order
4	OCO	One Cancels Other

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail
TE540 Daily Order Maintenance
TE550 Open Order Detail

6.688 trnTim

Description: This field contains the transaction time.

Format: TimeFormat

Where used: TT135 Risk Event Report

6.689 tsField

Description: The name of the field in the trading system in which the error occurred.

Format: alphanumeric 24

Where used: TR160 Identifier Mapping Error
TR162 Algo HFT Error

6.690 tvtic

Description: Individual transaction identification code for each transaction resulting from the full or partial execution of an order as specified in Regulation EU No. 600/2014/EU (MiFIR/ MiFID II) assigned by the trading venue to the transaction pursuant to Art.2, RTS 22.

Format: alphanumeric 52

Where used: TC810 T7 Daily Trade Confirmation
TE810 T7 Daily Trade Confirmation

6.691 txnCnt

Description: This field contains the transaction count.

Format: numeric 9

Where used: CB068 Transaction Overview
CB069 Transaction Report
TR102 Excessive System Usage Report

6.692 txnLimit

Description: This field contains the Transaction Limit per product

Format: numeric 12

Where used: TR102 Excessive System Usage Report

6.693 txnTypNam

Description: This field contains the transaction type name.

Format: alphanumeric 13

Where used: CB068 Transaction Overview

6.694 underlyingDelta

Description: This field contains the Underlying Leg Delta being traded as part of Delta Exchange.

Format: numeric signed 7, 4

Where used: TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.695 underlyingEffectiveDelta

Description: This field contains the Effective Underlying Leg Delta being traded as part of Delta Exchange.

Format: numeric signed 7, 4

Where used: TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.696 underlyingIndex

Description: This field represents the daily Underlying Index entered at the end of the trading session for the product, used as Final Index on the instrument level for the business day, and as Preliminary Index for the next business day.

Format: numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

6.697 underlyingPrice

Description: This field contains the underlying price used to calculate the realised variance.

Format: numeric signed 9, 5

Where used: TA114 Variance Futures Parameter
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary

6.698 underlyingQty

Description	This field contains the Underlying Leg Quantity being traded as part of Delta Exchange.
Format	numeric 9
Where used:	TE600 Eurex EnLight Maintenance TE610 Eurex EnLight Best Execution Summary

6.699 undPrice

Description	This field contains the price of the underlying leg of an option volatility strategy
Format	numeric signed 9, 5
Where used:	TA113 Complex and Flexible Instrument Definition

6.700 undrLstClsPrc

Description	This field contains the last closing price of the underlying.
Format	numeric 9, 5
Where used:	TE930 T7 Daily Trade Statistics

6.701 undrPrvClsPrc

Description	This field contains the closing price of the underlying on the previous business day.
Format	numeric 9, 5
Where used:	TE930 T7 Daily Trade Statistics

6.702 updateTime

Description: Responder 1 (Max 50) time of last update.

Format: TimeFormat18

Where used: TE610 Eurex EnLight Best Execution Summary

6.703 updCod

Description: This field contains the code for the type of change performed.

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
A	Add	
C	Change	
D	Delete	
G	Grp Ch	

Where used:
RD110 User Profile Maintenance
RD120 User Transaction Size Limit Maintenance
RD130 Trade Enrichment Rule Maintenance
RD140 Pre-trade Limits Maintenance - Trading Participant

6.704 updDat

Description: This field contains the date of last update

Format: DateFormat

Where used:
RD110 User Profile Maintenance
RD120 User Transaction Size Limit Maintenance
RD130 Trade Enrichment Rule Maintenance
RD140 Pre-trade Limits Maintenance - Trading Participant
TT133 Trading Risk Events

6.705 updtFldNam

Description This field indicates the name of the data unit which has been changed.

Format alphanumeric 32

Where used:
RD110 User Profile Maintenance
RD120 User Transaction Size Limit Maintenance
RD130 Trade Enrichment Rule Maintenance
RD140 Pre-trade Limits Maintenance - Trading Participant

6.706 updTim

Description This field contains time of the last change performed.

Format TimeFormat

Where used:
RD110 User Profile Maintenance
RD120 User Transaction Size Limit Maintenance
RD130 Trade Enrichment Rule Maintenance
RD140 Pre-trade Limits Maintenance - Trading Participant
TT133 Trading Risk Events

6.707 uploadFile

Description The name of the upload file.

Format alphanumeric 45

Where used:
TR160 Identifier Mapping Error
TR162 Algo HFT Error

6.708 user

Description This field indicates the user.

Format alphanumeric 6

Where used: CB042 Fee Per Executed Order
CB062 Designated Sponsor Refund
CB068 Transaction Overview
RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status
TC230 Cross and Quote Requests
TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE600 Eurex EnLight Maintenance
TE610 Eurex EnLight Best Execution Summary
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TR101 MiFID II OTR Report
TT133 Trading Risk Events

6.709 userId1

Description: This field contains the user ID.

Format: alphanumeric 11

Where used: CB069 Transaction Report

6.710 userNumericId

Description: This field indicates numeric identifier of the user.

Format: numeric 6

Where used: RD110 User Profile Maintenance
RD115 User Profile Status
RD120 User Transaction Size Limit Maintenance
RD125 User Transaction Size Limit Status

6.711 userOrdrNum

Description: This field contains the free-format order reference text for member internal usage.

Format: alphanumeric 16

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches

6.712 usrGroup

Description: This field contains the name of the trader group the user belongs to inside the business unit. Every group can define their own name. Every user can only belong to one group.

Format: alphanumeric 3

Where used: RD115 User Profile Status

6.713 usrOrdrNum

Description: This field contains the user order number, which the member assigned to the order.

Format: alphanumeric 12

Where used: TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches

6.714 valGoodQuoReqResp

Description: This field contains the number of valid good quote request responses after the cut limit adjustment.

Format: numeric 10

Where used:
TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.715 validFrom

Description: States the valid from date for a given value of the identifier.

Format: DateFormat

Where used:
TR161 Identifier Mapping Status
TR163 Algo HFT Status

6.716 validityFlg

Description: This field indicates the business status of a trade enrichment rule

Format: alphanumeric 1

Where used:
RD135 Trade Enrichment Rule Status

6.717 validityTime

Description	This field contains the Validity Time as provided by the requester on the Order sent to the Selective RFQ service.
Format	TimeFormat18
Where used:	TE600 Eurex EnLight Maintenance

6.718 validTo

Description	Conditional mandatory (mandatory only when field status indicator = D), stating the valid to date for the short code to long value mapping. The dataset remains in the mapping status report until the "Valid to" elapsed
Format	DateFormat
Where used:	TR161 Identifier Mapping Status

6.719 valQuoReqTot

Description	This field contains the total number of valid quote requests after cut limit adjustment.
Format	numeric 10
Where used:	TD940 Daily Regular Market Making Quote Request Performance TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance TD942 Daily Advanced Market Making Quote Request Performance TD945 MTD - Regular Market Making Quote Request Performance TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance TD947 MTD - Advanced Market Making Quote Request Performance TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.720 valQuoReqViol

Description: This field contains the number of valid quote request violations on the basis of the valid quote requests after cut limit adjustment.

Format: numeric 10

Where used:
TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance

6.721 vegaUnit

Description: This field indicates the Vega Unit multiplier.

Format: numeric 9

Where used: TA114 Variance Futures Parameter

6.722 versionNo

Description: This field contains version number for order modification.

Format: numeric 9

Where used: CB042 Fee Per Executed Order
CB062 Designated Sponsor Refund
TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches

6.723 violation

Description: This field shows violation status. Valid values are: "Yes" or "No"

Format: alphanumeric 1

Valid Values	Decodes	Descriptions
1	Y	Yes
0	N	No

Where used: TR100 Order to Trade Ratio Report
TR101 MiFID II OTR Report
TR102 Excessive System Usage Report

6.724 violationCnt

Description: This field shows the number of violations.

Format: numeric 2

Where used: TR102 Excessive System Usage Report

6.725 violInd

Description: This field contains violation indicator, which indicates whether the member has provided quotes for lesser time than required as per obligation to market maker program of Eurex.

Format: numeric 1

Valid Values	Decodes	Descriptions
1		Yes
0		No

Where used: TD956 Basis Building Block Liquidity Provider
TD957 Package Building Block Liquidity Provider Measurement and Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD982 Special Report French Equity Options

6.726 violPct

Description: This field contains the violation percentage, based on the quote request violations in proportion to the valid quote requests.

Format: numeric 6, 2

Where used: TD940 Daily Regular Market Making Quote Request Performance
TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance
TD942 Daily Advanced Market Making Quote Request Performance
TD945 MTD - Regular Market Making Quote Request Performance
TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance
TD947 MTD - Advanced Market Making Quote Request Performance
TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance
TD949 MTD - Advanced Market Making Strategy Quote Request Performance
TD955 Building Block Liquidity Provider Measurement

6.727 volDiscPrc

Description: This is the "second limit" price up to/down to which a bid/ask VDO can be executed at the MP.

Format: numeric signed 9, 5

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation

6.728 volFactor

Description: This field contains Volume Factor which is used to calcued Volume Component

Format: numeric 4

Where used: TR102 Excessive System Usage Report

6.729 wknNo

Description: This field contains the WKN number

Format: alphanumeric 9

Where used: TC540 Daily Order Maintenance
TC550 Open Order Detail
TC810 T7 Daily Trade Confirmation
TC812 T7 Daily Prevented Self-Matches
TC910 T7 Daily Match Step Activity
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance
TE545 Daily TES Maintenance
TE550 Open Order Detail
TE810 T7 Daily Trade Confirmation
TE812 Daily Prevented Self-Matches
TE910 T7 Daily Trade Activity
TR901 MiFID II Message Rate Report

7Glossary

Term	Explanation
DBAG	Deutsche Börse AG
ETI	Enhanced Trading Interface
Eurex	European Exchange. Electronic trading and clearing of options and financial futures.
Member	Market participant.
Xetra®	Exchange Electronic Trading. Deutsche Börse’s electronic trading system for cash markets.
XML	Extensible Markup Language
XSD	XML Schema Definition

Table 7.1 - Glossary