

# 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.

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# 2 XML Trading Reports Concepts

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

## 2.1 XML Report Layout

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

#### 2.1.1 Structures

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

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

Naming conventions for structures are:

reportName Main structure of a report reportName\*\*\*Grp Sub structure of a report

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

# 2.1.2 Structure Members

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

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

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

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

# 2.1.3 Data Types

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

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

# 2.1.4 Rules for creating the XML Structure

# 2.1.4.1 Main Report Structure

The report XML structure is enclosed in the tag

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# 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

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., where the number of trailing digits is given by the precision.

Example:

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

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

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#### Example:

<sumPrmVmarAmnt>-88880.00</sumPrmVmarAmnt>

### 2.1.5 Rules for Text Reports

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

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

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

# 2.1.5.1 Generic Text Report Structure

The creation of generic text reports uses the following rules:

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

#### 2.1.5.2 Field Values

The display of field values adheres to the following rules:

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

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The specific rules for numeric values are

- The decimal separator is a point
- No leading zeroes are displayed
- 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.

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# 3 Introduction to XML Reports

# 3.1 XML Report Characteristics

The XML report descriptions contain the following information:

#### **Description**

A textual description of the functional contents of the report.

#### **Frequency**

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

#### Availability

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

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

## **XML Report Structure**

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

## M/O

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

#### **Text Report Heading**

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

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

#### **Text Report Structure**

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

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# 3.2 Structure cardinality

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

The XML report descriptions contains a cardinality information for each structure in the form <u>structure</u>

or

structure, repeated cardinality times:

Cardinality	Description
(none)	Substructure occurs exactly one time
m	Substructure occurs exactly m times
<u>т</u> п	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)
0	optional	Tag may be omitted

Table 3.2 - Field Usage Codes

# 3.4 Reports per T7 Trading Instance

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

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

The following table provides the list of affected reports.

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

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Report	Long Name	Receiver
TD949	MTD - Advanced Market Making Strategy Quote Request Performance	ALL MEMBER
TD954	Stressed Market Conditions	ALL MEMBER
TD956	Basis Building Block Liquidity Provider	ALL MEMBER
TD957	Package Building Block Liquidity Provider  Measurement and Advanced Designated Liquidity  Provisioning	ALL MEMBER
TD959	Designated Market Making Measurement	ALL MEMBER
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	<b>Entitlement and Security</b>	
TT132	Market Maker Protection	ALL MEMBER
TT133	Trading Risk Events	ALL MEMBER

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# 4 XML Report Descriptions

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

CONFIG\_IDENTIFIER T7Rep 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

ANL Report Structure	<u>M/O</u>	<u>1ext Keport nea</u>
<u>cb042</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	О	
membId	О	
membLglNam	O	
rptPrntEffDat	m	
rptPrntEffTim	О	
rptPrntRunDat	m	
cb042Grp, repeated 0 variable times:		
cb042KeyGrp		
participantGrp		
participant	m	Participant

' <u> </u>
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AL Report Descriptions		Page 3	
partLngName	m	Participant Long Name	
<u>cb042Grp1</u> , repeated 1 variable times:			
cb042KeyGrp1			
<u>businessUnitGrp</u>			
businessUnit	m	BU	
busUntLngName	m	BU Long Name	
businessUnitId	m	BU Identifier	
<u>cb042Grp2</u> , 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		
<u>cb042Rec</u> , repeated 1 variable times:			
ordrNo	m	Order No	
versionNo	m	VNo	
feeTypCod	m	FeeTyp	
feeTypNam	m	FeeTypNam	
user	m	Trader	
trDay	m	Trad Day	
tranFee	m	DlyFeePerOrdr	
orderVol	m	OrderVol	
addMembId	m	(XML only)	
sumInstTranFee	m	Total Per Instrument:	
sumInstOrdrVol	m		
sumAcctTrnFeeAmnt	m	Total Per Account Type:	
sumAcctOrdrVol	m		
sumCurrTrnFee	m	Total Per Trading Currency (XXX) in EUR:	
sumCurrOrdrVol	m		
sumMembTranFee	m	Total Fees Per Exchange Member:	
sumMembOrdrVol	m	Total Volume Per Exchange Member:	

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sum Memb Ordr Qty

m Total Number Of Orders Per Exchange Member:

# **Text Report Structure**

Participant	Par	ticipant	Long Name				
XXXXX	XXXXXXXXXXXXX	XXXXXXXX	XXXXXXXXXXXXXXXX	XXXXXX			
BU	BU Long Name BU Identifier						
XXXXXXXX XX	XXXXXXXXXXXXXXX	XXXXXXXX	 XXXXXXXXXXXXXXXX	 (ΧΧ	999999		
Trading Cur	rency Excha	ange Rate	Billing Curr	cency Ac	Proc	d Instrume	nt
XXX	9999999	999999999999999999999999999999999999999	99 XXX	XXX	XXXXXXXX	XXXXX XXXXXXXX	XX XXXXXXXXXXXX
Order	No VNo	FeeTyp	FeeTypNam	Trader	Trad Day	DlyFeePerOrdr	OrderVol
XXXXXXXXXXX	XXXXXXXXX 999	) XXX :	XXXXXXXXXXXXXXXXX	XXXXXX	31-12-09	+99999999999999999999999999999999999999	XXXXXXXXXXXXX
Total Per 1	nstrument:					999999999999999999999999999999999999999	999999999999999999999999999999999999999
Total Per A	ccount Type:						999999999999999999999999999999999999999
Total Per T	rading Currer	ncy (XXX)	in EUR:				999999999999999999999999999999999999999
Total Fees	Per Exchange	Member:				999999999999999999999999999999999999999	
Total Volum	e Per Exchang	ge Member	:				999999999999999999999999999999999999999
Total Number	r Of Orders H	er Excha	nge Member:				9999999999999

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#### 4.1.2 **CB050 Fee Overall Summary**

Description This report shows the current and previous day's fees in the billing currency

sorted by trading currency. In addition, it shows the fees produced currently,

in the previous month and all together during the year.

This report is available only for cash markets.

Frequency Daily.

Availability This report is available for all members.

<u>M/O</u>	<b>Text Report Heading</b>
m	
m	
m	
m	
0	
0	
0	
m	
0	
m	
m	Participant
m	Participant Long Name
m	BU
m	BU Long Name
m	BU Identifier
m	Trading Currency
m	Billing Currency
m	Ac
	m m m o o o m o m m m m m m m m m m

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cb050Grp4, repeated 1 variable times:		
cb050KeyGrp4		
product	m	Prod
instrumentMnemonic	0	Instrument
isinCod	m	
<u>cb050Rec</u> , 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	
sum MembFeeCrtMthAmnt	m	

m

m

sum MembFee PrvMthAmnt

sum MembFeeYtdAmnt

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XML Re	port Reference Manu	al					Vers	sion 1.1.4
Product	ion							0.05.2018
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Text Re	port Structure							
Participan	t Participant Long Na	ame						
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXX	XXXX					
BU	BU Long Name		BU Identifier					
XXXXXXXX X	***************************************	XXXXXXXXXX	999999					
Trading Cu	rrency Billing Currency							
XXX	XXX							
Ac Pr	od Instrument	ГееТур	FeeTypNam	FeePrevDayAmnt	FeeCrtDayAmnt	FeeCrtMthBal	FeePrvMthBal	FeeYtdBal
XXX XXXXXX	XXXXXX XXXXXXXXXX XXXXXXXXXXXXXXXXXXXX	X XXX X	XXXXXXXXXXXXXXX	999999999.99	999999999.99	999999999.99	999999999.99	999999999.99
Total Tran	s 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:

Total Fees Per Exchange Member:

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#### 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.

```
M/O Text Report Heading
XML Report Structure
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
                                                         Participant
                                                   m
         partLngName
                                                         Participant Long Name
                                                   m
    cb060Grp1, repeated 1 ... variable times:
      cb060KeyGrp1
         businessUnitGrp
           businessUnit
                                                         BU
                                                   m
           busUntLngName
                                                         BU Long Name
                                                   m
           businessUnitId
                                                         BU Identifier
                                                   m
      cb060Grp2, repeated 1 ... variable times:
         cb060KeyGrp2
           exchCurrTypCod
                                                         Trading Currency
                                                   m
           currTypCod
                                                   m
                                                         Billing Currency
```

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1000		
<u>cb060Grp3</u> , repeated 1 variable times:		
cb060KeyGrp3		
acctTypGrp	m	Ac
<u>cb060Grp4</u> , repeated 1 variable times:		
cb060KeyGrp4		
product	m	Prod
instrumentMnemonic	0	Instrument
isinCod	m	
<u>cb060Rec</u> , repeated 1 variable times:		
feeTypCod	m	FeeTyp
feeTypNam	m	FeeTypNam
feeCrtMthBal	m	FeeCrtMthBal
orderVol	m	OrderVol
ordrQty1	m	OrderQuant
sumInstIsinFeeCrtMthBal	m	Total Per Instrument:
sumInstOrdrVol	m	
sumInstOrdrQty	m	
sumAcctFeeCrtMthBal	m	Total Per Account:
sumAcctOrdrVol	m	
sumAcctOrdrQty	m	
sumCurrFeeCrtMthBal	m	Total Per Trading Currency (XXX) in EUR:
sumCurrOrdrVol	m	
sumCurrOrdrQty	m	
sumMembFeeCrtMthBal	m	Total Per Exchange Member:
sumMembOrdrVol	m	Total Volume Per Exchange Member:
sumMembOrdrQty	m	Total Number of Orders Per Exchange Member:
sumHseFeeCrtMthBal	O	Total All Exchange Members:
sumHseOrdrVol	O	

0

sumHseOrdrQty

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# <u>Text Report Structure</u>

Particip	ant	Participant Long Na	ıme				
XXXXX	XXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXX	XXXXX			
BU		BU Long Name			Trading Currency		су
XXXXXXXX	XXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXX				<del></del>
Ac	Prod	Instrument	FeeTyp	FeeTypNam	FeeCrtMthBal	OrderVol	OrderQuant
XXX XXXX	XXXXXXXX	XXXXXXXXXX XXXXXXXXXXXXXXX	XXX	XXXXXXXXXXXXXXX	999999999999999999999999999999999999999	XXXXXXXXXXXX	9999999999999
Total Pe	r Instru	ment:			999999999999999999999999999999999999999	999999999999999999999999999999999999999	9999999999999
Total Pe	r Accoun	t:			999999999999999999999999999999999999999	999999999999999999999999999999999999999	9999999999999
Total Pe	r Tradin	g Currency (XXX) in EUR:			999999999999999999999999999999999999999	999999999999999999999999999999999999999	9999999999999
Total Pe	r Exchan	ge Member:			999999999999999999999999999999999999999		
Total Vo	lume Per	Exchange Member:				99999999999.99	
Total Nu	mber of	Orders Per Exchange Memb	er:				9999999999999
Total Al	l Exchan	ge Members:			999999999999999999999999999999999999999	99999999999.99	9999999999999

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# 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.

cb062KeyGrp4

Availability This report is available for all members.

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>cb062</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	О	
membId	О	
membLglNam	0	
rptPrntEffDat	m	
rptPrntEffTim	О	
rptPrntRunDat	m	
cb062Grp, repeated 0 variable times:		
cb062KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
cb062Grp1, repeated 1 variable times:		
cb062KeyGrp1		
<u>businessUnitGrp</u>		
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
<u>cb062Grp4</u> , repeated 1 variable times:		

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product m Prod instrumentMnemonic Instrument o isinCod m cb062Rec, repeated 1 ... variable times: ordrNo OrdrNo m versionNo VerNo m quoInd m Quote Trader user kindOfDepo m DepTyp **OMV** ordrMktVal m trdQty m Trades trdFeeAmnt DlyFeePerOrdr m refFeeAmnt Refund m addCrt m add. Credit sumInstQtRefAmntTotal Quote Refund/add. Credit Per Instrument: sumInstQtAddCrtm sumInstOrdrTrdFeeTotal Order Refund/add. Credit Per Instrum ment: sumInstOrdrRefAmntm sumInstOrdrAddCrt m sumInstDsRefAmntm Total DS Refund/add. Credit Per Instrument: sumInstDsAddCrtm sumMktGrpRefAmntTotal DS Refund/add. Credit Per Market m Group: sumMktGrpAddCrt<u>sumMembExchFeeGrp</u>, repeated 1 ... variable times: <u>sumMembExchFeeRec</u>, repeated 1 ... variable times:

currTypCod (XML only)

sumMembExcRefAmntTotal Per Exchange Member in EUR: o

sumMembExcAddCrt o

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Text Report Structure	
Participant Participant Long Name	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
BU BU Long Name BU Identifier	
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Currency MktGrp	
XXX XXXXXXXX	
Prod Instrument	
XXXXXXXXXXX XXXXXXXXX XXXXXXXXXXX	
OrdrNo VerNo Quote Trader DepTyp OMV Trades DlyFeePerOrdr Refund	add. Credit
	999999.99 +999999999.99
Total Quote Refund/add. Credit Per Instrument: +999	999999.99 +999999999.99
Total Order Refund/add. Credit Per Instrument: +999999999.99 +999	
	999999.99 +999999999.99
Total DS Refund/add. Credit Per Market Group: +999	999999.99 +999999999.99
Total Per Exchange Member in EUR: +999	999999.99 +999999999.99

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#### 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.

Instrument

o

This report is available only for cash markets.

Frequency Daily.

instrumentMnemonic

Availability This report is available for all members.

#### **XML Report Structure** M/O Text Report Heading cb068 <u>rptHdr</u> 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 Participant m partLngName m Participant Long Name cb068Grp1, repeated 0 ... variable times: cb068KeyGrp1 <u>businessUnitGrp</u> businessUnit BU m busUntLngName BU Long Name m businessUnitId **BU** Identifier m cb068Grp1Inst, repeated 0 ... variable times: m cb068InstRec, repeated 0 ... variable times:

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

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XML Re	port Ref	feren	ce Manu	al						Version 1.1.4
Product XML Re	ion port Des	scrip <sup>.</sup>	tions							30.05.2018 Page 46
Text Rep	port Stri	uctur	<u>·e</u>							
Participant	: 1	Partici	pant Long Na	ıme						
XXXXX	XXXXXXXXXX	XXXXXXX	XXXXXXXXXXXX	XXXXXXXXXXXX						
BU		BU Lo	ong Name	BU	Identifier					
XXXXXXXX XX	·····	XXXXXXX	XXXXXXXXXXXXX	XXXXXXXXX	999999					
XXXXXXXXXX	 (XXXXXXXXXXX	XXXXXX		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX	 (XXXXXXXXX	XXXXXXX	 XXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Instrument	MktGrp Ad	C	Ordr	Quo	Tot					
XXXXXXXXX	XXXXXXXX X	 XX 9,99		9 999,999,999						
Total:		9,99		9 999,999,999						
XXXXXXXXXX	 (XXXXXXXXXXX	XXXXXXX		XXXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXXX	XXXXXXX	·	XXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Session			Quo							
	9,999,999,99	99,999	999,999,999	999,999,999						
			999,999,999							
XXXXXXXXXX	 (XXXXXXXXXXX	XXXXXXX		XXXXXXXXXXXXXX	XXXXXXXXXXXX	 (XXXXXXXXX	XXXXXXX	 XXXXXXXXX	XXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Trader	NoOfTri					MktGrp	Ac	Trn		
XXXXXXXXXX	XX 999,999,			XXXXXXXXXXXXX	XXXXXXXXXXXX	XXXXXXXX	XXX XXX	XXXXXXXXX	X	
Trdr Tot:	999,999,9	999								
Total:	999,999,9	999								

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### 4.1.6 CB069 Transaction Report

Description This report provides Participants with detailed information about their product

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

Please note that transactions carried out on the Eurex Classic system (i.e. off-book trading and clearing-related functionality) are not included in this report.

This report is available only for derivative markets.

Frequency Daily (additional intra-day reports).

Availability This report is available for all members.

### XML Report Structure

#### M/O Text Report Heading

```
cb069
  <u>rptHdr</u>
    exchNam
                                                     m
    envText
                                                     m
    rptCod
                                                     m
    rptNam
                                                     m
    rptFlexKey
                                                     o
    membId
                                                     0
    membLglNam
                                                     0
    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
                                                           Limit Type
                                                     m
         txnCnt
                                                           Transactions Count
                                                     m
         orderVol
                                                            Ordered Volume
                                                     m
```

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ordersCntm Orders Count trdCnt **Trades Count** m Traded Volume trdVol m cb069BusUnitGrp, repeated 1 ... variable times: cb069BusUnitKeyGrp <u>businessUnitGrp</u> business Unitm BUbusUntLngName BU Long Name m BU Identifier business Unit Idm cb069SessionGrp, repeated 1 ... variable times: <u>cb069SessionRec</u>, repeated 1 ... variable times: sessionId Session product Product m limType m Limit Type txnCnt m **Transactions Count** orderVol Ordered Volume ordersCntOrders Count m **Trades Count** trdCnt m trdVolm Traded Volume <u>cb069UserGrp</u>, repeated 1 ... variable times: cb069UserKeyGrp userId1 User m cb069UserRec, repeated 1 ... variable times: product m Product limType Limit Type m **Transactions Count** txnCnt m orderVol Ordered Volume m Orders Count ordersCnt m trdCnt **Trades Count** m

trdVol

Traded Volume

m

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# **Text Report Structure**

Participant Participant Long Name
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Prod Limit Type Transactions Count Ordered Volume Orders Count Trades Count Traded Volume
XXXXXXXXXXX XXXXXXXX 999,999,999 XXXXXXXX
BU BU Long Name BU Identifier
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Session Product Limit Type Transactions Count Ordered Volume Orders Count Trades Count Traded Volume
999,999,999 xxxxxxxxxxx xxxxxxxx 999,999,
User Product Limit Type Transactions Count Ordered Volume Orders Count Trades Count Traded Volume
XXXXXXXXXX XXXXXXXXXX XXXXXXXXX 999,999,

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# **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.

etiUnRebFee

Availability This report is available for all members.

XML Report Structure	<u>M/O</u>	<b>Text Report Heading</b>
<u>cb080</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	O	
membId	0	
membLglNam	0	
rptPrntEffDat	m	
rptPrntEffTim	0	
rptPrntRunDat	m	
cb080Grp, repeated 0 variable times:		
cb080KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
cb080Grp1, repeated 0 variable times:		
cb080KeyGrp1		
<u>businessUnitGrp</u>		
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	О	Cumulated Vol

o

Unrebated Fee

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

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XML Report Descriptions		Page 5
<u>Text Report Structure</u>		
Participant Participant Long Name		
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX	
BU BU Long Name	BU Identifier	
XXXXXXXX	 XXXXX 999999	
Billing Currency		
XXX		
Poor'		
Fees: 		
FeeTyp FeeTypNam	Amount	
XXX XXXXXXXXXXXXXX	999999999999999999999999999999999999999	
Total Fees:	999999999999999999999999999999999999999	
Rebates/Refunds:		
ETI/NP Rebate Details:		
Cumulated Vol Unrebated Fee Reb in % ETI	Rebate Fee after Reb	
999999999999999999999999999999999999999	99999999.99 999999999999999999999999999	
FeeTyp FeeTypNam	Amount	
XXX XXXXXXXXXXXXXX	-99999999999999999999999999999999999999	
Total Rebate/Refund:	-99999999999999999999999999999999999999	
Connections:		
FeeTyp FeeTypNam	Amount	
XXX XXXXXXXXXXXXXX	-99999999999999999999999999999999999999	
Total Connections:	999999999999999	
	,,,,,,,,,,	

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Manual Fee Adjustments:

-----

FeeTyp	FeeTypNam	Adjustment Type	Amount
999	XXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	-99999999999999999999999999999
Total 1	Manual Fee Adjust	ements:	-99999999999999999999999999999999999999
Total	Over All Per Exch	nange Member:	999999999999999999999999999999999999999

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# 4.2 RD Trading RDS Reports

#### 4.2.1 RD110 User Profile Maintenance

Description The report provides an overview of all changes made to the general attributes

of a user and to his entitlement profile, i.e. deletions, additions, modifications. Relevant are all user roles which are maintainable by the members as well as

such only maintainable by Eurex.

Frequency Daily.

Availability This report is available for all members.

### **XML Report Structure** M/O Text Report Heading rd110 rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membId o membLglNam O rptPrntEffDat m rptPrntEffTimo rptPrntRunDat m rd110Grp, repeated 0 ... variable times: rd110KeyGrp participantGrp participant m Participant

partLngName m Participant Long Name

rd110Grp1, repeated 1 ... variable times:

rd110KeyGrp1

 $\underline{businessUnitGrp}$ 

businessUnit m BU

busUntLngName m BU Long Name businessUnitId m BU Identifier

rd110Grp2, repeated 1 ... variable times:

rd110KeyGrp2

user o Trader userNumericId o Trader Id

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rd110Grp3, repeated 1 variable times:		
rd110KeyGrp3		
recTypCod	m	(XML only)
<u>rd110Rec1</u> , repeated 0 variable times:		<b>,</b>
secuAdminCod	m	SecuAdmin
updCod	m	UpdCod
updDat	m	Upd date
updTim	m	Upd Time
prvUpdDat	0	PrvUpdDat
updtFldNam	m	FieldName
audtValBefore	0	Previous Value
audtValAfter	0	New Value
rd110Rec2, repeated 0 variable times:		
secuAdminCod	m	SecuAdmin
updCod	m	UpdCod
updDat	m	Upd Date
updTim	m	Upd Time
prvUpdDat	0	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	0	PrvUpdDat
tesType	m	TES Type
tesEligibility	m	TES Eligibility
tot User Upd Cod Add	0	Total User Add
totUserUpdCodChg	0	Total User Change
tot User Upd Cod Del	0	Total User Delete
totBUUpdCodAdd	m	Total Business Unit Add
totBUUpdCodChg	m	Total Business Unit Change
totBUUpdCodDel	m	Total Business Unit Delete
totParticipantUpdCodAdd	0	Total Participant Add
totParticipantUpdCodChg	0	Total Participant Change
totParticipantUpdCodDel	0	Total Participant Delete

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## **Text Report Structure**

Participant	Participant Lon			BU	BU	J Long Nan	10	BU Identi	ifier
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX			XXXXXX XXXXXX	XXXXXXXXX	XXXXXXXXX	XXXXXXXXXXXX	XXXX 99	39999
Trader Trad	er Id								
XXXXXX 9	99999								
	UpdCod Upd date Upd Time New Value	PrvUpdDat		FieldName			Previous Val	Lue	
XXXXXXXXXXX	XXXXXX 31-12-09 23:59:59 XXXXXXXXXXXXXXXXXXXXXXXXXX		XXXXXXXX	XXXXXXXXXXXXX	XXXXXXXXX	XXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXX	
	UpdCod Upd Date Upd Time	-	-		Role				
	XXXXXX 31-12-09 23:59:59				XXXXXXXXXX	XXXXXXXX			
SecuAdmin	UpdCod Upd Date Upd Time	PrvUpdDat	TES Type	TES Eligibil	ity				
XXXXXXXXXX	XXXXXX 31-12-09 23:59:59		XXX	Х					
Total User	Add	99,999							
Total User	Change	99,999							
Total User	Delete	99,999							
Total Busin	ess Unit Add	99,999							
Total Busin	ess Unit Change	99,999							
Total Busin	ess Unit Delete	99,999							
Total Parti	cipant Add	99,999							
Total Parti	cipant Change	99,999							
Total Parti	cipant Delete	99,999							

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## 4.2.2 RD115 User Profile Status

Description The report provides an overview of all current user entitlement profiles for a

participant. It includes profiles maintainable by exchange participants and those maintainable only by Market Supervision. In addition, the report provides information on several users attributes like level or status. If a resource is missing in the list, the user is not entitled to use the resource.

Frequency Daily.

Availability This report is available for all members.

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

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	usrGroup	О	Grp
	level	0	Lvl
	logNam	0	Login
	isUSFlg	O	US
	effStatus	O	EffSts
	delProtected	0	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	0	Pref Settl Acct
	prefSettlLocat	0	Pref Settl Loc
r	d115Grp3, repeated 0 variable times:		
	rd115KeyGrp3		
	mktGrpNam	m	MktGrp
	rd115Rec2, repeated 0 variable times:		
	entRole	m	Role
<u>r</u>	d115Grp4, repeated 0 variable times:		
	tesType	m	TES Type
	tesEligibility	m	TES Eligibility

					_
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XML Report Refere	ence Manual				Version 1.1.4
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XML Report Descr	iptions				Page 59
Text Report Struct	<u>ure</u>				
Participant Part	icipant Long Name	BU	BU Long Na	ime B	U Identifier
XXXXX XXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 XXXX XXXXXXX XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXX	999999
Trader Trader Id					
XXXXXX 9999999					
Category	Grp Lvl Login Enable R Acct Ma Pref Settl Acct	xOrdrVal			Acct Enable BEST Acct Settl Loc
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		999,999.99999999+		X X XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	X XXXXXXXXX XXXXX
MktGrp					
XXXXXXXX					
Role					
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXX				
TES Type TES Eligibility					
XXX X					

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#### 4.2.3 RD120 User Transaction Size Limit Maintenance

Description The report provides all changes of the user product assignments made during

the day and the automatic changes when a product is moved to a different product market group. In addition, it lists the maximum order quantities per user and product. If the user is blank, all listed changes of assignments and quantities were applied to the business unit. Leaving the business unit empty indicates that the changes of quantities and/or product assignments are applied

to the participant.

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

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

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## <u>rd120Rec</u>, repeated 1 ... variable times:

mktGrpNam MktGrp m product Prod m updCod UpdCod m updDat Upd Date m Upd Time updTim m secuAdminCod SecuAdmin m prvUpdDat PrvUpdDat o updtFldNam m FieldName audtValBefore Previous Value o audtValAfterNew Value o totUserUpdCodAddTotal User Add o tot User Upd Cod ChgTotal User Change o tot User Upd Cod DelTotal User Delete o totBUUpdCodAdd m Total Business Unit Add totBUUpdCodChg Total Business Unit Change totBUUpdCodDel Total Business Unit Delete m tot Participant Upd Cod AddTotal Participant Add o tot Participant Upd Cod Chgo **Total Participant Change** tot Participant Upd Cod DelTotal Participant Delete o

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Text Report Structure		
Participant Participant Long Name BU	BU Long Name	BU Identifier
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XX 999999
Trader Trader Id		
XXXXXX 999999		
MktGrp Prod UpdCod Upd Date Upd Time SecuAdmin PrvUpdDa New Value	t FieldName	Previous Value
XXXXXXXX XXXXXXXXXX XXXXXX 31-12-09 23:59:59 XXXXXXXXXXX 31-12-09 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		
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	
	33 [333	

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#### 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

Trader

o

by leaving the user blank.

This report is available only for derivative markets.

Frequency Daily.

user

Availability This report is available for all members.

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

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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
eff Max Cal Sprd Qty	m	EffMax CalSprdQty
effMaxTESQty	m	EffMaxTESQty
totUserProd	О	Total Assigned Products

# **Text Report Structure**

Participant	Part	icipant Long 1	Name	BU		BU Long Name	e BI	J Identifier
XXXXX	XXXXXXXXXXXXXX	XXXXXXXXXXXXXX	XXXXXXXXXXX	XXXX XXXXXXXX	XXXXXXXXXXX	XXXXXXXXXXXXXXXX	XXXXXXXXXXXXXX	999999
Trader Trade	er Id MktGrp	Prod	MaxOrdQty	MaxCalSprdQty	Max TES Qty	EffMaxOrdQty	EffMaxCalSprdQty	EffMaxTESQty
XXXXXX 9	99999 XXXXXXXX	XXXXXXXXXXX	999,999	999,999	999,999	999,999	999,999	999,999
Total Assign	ned Products						99,999	

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#### **RD130 Trade Enrichment Rule Maintenance** 4.2.5

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

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secuAdminCod	m	SecuAdmin	
prvUpdDat	0	PrvUpdDat	
updtFldNam	m		
audtValBefore	0	Previous value	
audtValAfter	0	New value	
totBUUpdCodAdd	m	totBUUpdCodAdd	1
totBUUpdCodChg	m	totBUUpdCodChg	
tot BUUpd Cod Del	m	totBUUpdCodDel	
totParticipantUpdCodAdd	0	totParticipantUpdC	CodAdd
tot Participant Upd Cod Chg	0	totParticipantUpdC	CodChg
totParticipantUpdCodDel	0	totParticipantUpdC	CodDel
Text Report Structure			
Participant Participant Long Name	זזם	BU Long Name	DII Identifier Dule ID
raititipant raititipant nong Name			bo idelicitiet kute ib
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXX XXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999 99999
UpdCod Upd Date Upd Time SecuAdmin PrvUpdDat New value	Field Name	Previous value	
XXXXXX 31-12-09 23:59:59 XXXXXXXXXXX 31-12-09 XXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXX	XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX
totBUUpdCodAdd 99,999			
totBUUpdCodChg 99,999			
totBUUpdCodDel 99,999			
totParticipantUpdCodAdd 99,999			
totParticipantUpdCodChg 99,999			
totParticipantUpdCodDel 99,999			

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#### 4.2.6 **RD135 Trade Enrichment Rule Status**

Description This report provides an overview of all current trade enrichment rules.

The report is split per market participant, business unit and rule and is sorted

by rule.

Frequency Daily.

Availability This report is available for all members.

## ext Report Heading

XML Report Structure	<u>M/O</u> <u>Te</u>
<u>rd135</u>	
<u>rptHdr</u>	
exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	0
membId	0
membLglNam	0
rptPrntEffDat	m
rptPrntEffTim	O

rd135Grp, repeated 0 ... variable times:

rd135KeyGrp

rptPrntRunDat

participantGrp

participant m Participant

Participant Long Name partLngName m

m

rd135Grp1, repeated 1 ... variable times:

rd135KeyGrp1

<u>businessUnitGrp</u>

businessUnit BUm

busUntLngName BU Long Name m businessUnitId **BU** Identifier

rd135Grp2, repeated 1 ... variable times:

rd135KeyGrp2

tradeEnrichmentRuleId Rule ID m

rd135Rec, repeated 1 ... variable times:

Valid validityFlg m account Ac o

accountName Account Name o

freeText1 o Text 1

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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
<u>Text Report Structure</u>	
Participant Long Name BU	BU Long Name BU Identifier Rule ID
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	xxx xxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxx
Valid Ac Account Name Text 1 Text 1	Text 2 Text 3 Text 4 O TakeUpMbr Coop Part. Ext.Memb.
X XX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX XXXXXXXXXXX XXXXXXXXXXXXXXXX X
Total Defined Rules 99999	

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

Description This report provides an overview of all changes made to pre-trade limits

> defined by the trading participant during the business day. Pre-trade limits are functional limits on the number of open orders and quote sides stored in the

orderbook.

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

# ding

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

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oduction		30.05.2018
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audtValAfter	0	New value
<u>rd140Grp2</u> , 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	О	PrvUpdDat
updtFldNam	m	FieldName
audtValBefore	O	Previous value
audtValAfter	O	New value
rd140Grp4, repeated 0 variable times:		
rd140KeyGrp4		
product	О	Product
rd140Rec4		
updCod	m	UpdCod
updDat	m	Upd Date
updTim	m	Upd Time
secuAdminCod	m	SecuAdmin
prvUpdDat	О	PrvUpdDat
updtFldNam	m	FieldName
audtValBefore	О	Previous value
audtValAfter	O	New value
totBUUpdCodAdd	m	Total Business Unit Add
totBUUpdCodChg	m	Total Business Unit Change
totBUUpdCodDel	m	Total Business Unit Delete

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totParticipantUpdCodAdd	0	Total Participant Add	
totParticipantUpdCodChg	0	Total Participant Change	
totParticipantUpdCodDel	0	Total Participant Delete	

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Text Report Structure	
Participant	
XXXXX	
BU BU Long Name BU Identifier	
 XXXXXXXX XXXXXXXXXXXXXXXXXXXXXX	
UpdCod Upd Date Upd Time SecuAdmin PrvUpdDat FieldName Previous value New value	
XXXXXX 31-12-09 23:59:59 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Product UpdCod Upd Date Upd Time SecuAdmin PrvUpdDat FieldName Previous New value	<i>r</i> alue
XXXXXXXXXXX XXXXXX 31-12-09 23:59:59 XXXXXXXXXXX 31-12-09 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	(XXXXXXXXXXXXXX
Session ID	
99999999	
UpdCod Upd Date Upd Time SecuAdmin PrvUpdDat FieldName Previous value New value	
XXXXXX 31-12-09 23:59:59 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Product UpdCod Upd Date Upd Time SecuAdmin PrvUpdDat FieldName Previous New value	<i>r</i> alue
XXXXXXXXXXX XXXXXX 31-12-09 23:59:59 XXXXXXXXXXX 31-12-09 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	<pre> </pre> <pre> <pre> <pre> <pre> </pre> <pre> <pre> </pre> <pre> <pre> </pre> <pre> <pre> </pre> <pre> <pre> <pre> </pre> <pre> <pre> <pre> </pre> <pre> <pre> <pre> <pre> <pre> </pre> <pre> <pre> <pre> <pre> <pre> <pre> <pre> </pre> <pre> </pre> <pre> <p< td=""></p<></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre>
Total Business Unit Add 99,999	
Total Business Unit Change 99,999	
Total Business Unit Delete 99,999	
Total Participant Add 99,999	
Total Participant Change 99,999	
Total Participant Delete 99,999	

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# 4.2.8 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	<u>M/O</u>	<b>Text Report Heading</b>
<u>rd145</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	0	
membId	0	
membLglNam	0	
rptPrntEffDat	m	
rptPrntEffTim	0	
rptPrntRunDat	m	
rd145Grp, repeated 0 variable times:		
rd145KeyGrp		
participant	m	Participant
rd145Grp1, repeated 1 variable times:		
rd145KeyGrp1		
businessUnit	m	Business Unit
<u>rd145Rec1</u>		
max No Book Orders Per Future Bu	0	All Futures (BU)
maxNoBookOrdersPerOptionBu	0	All Options (BU)
<u>rd145Grp2</u> , repeated 0 variable times:		
rd145KeyGrp2		
product	0	Product
<u>rd145Rec2</u>		
maxNoBookOrdersBu	0	Product Specific (BU)
<u>rd145Grp3</u> , repeated 0 variable times:		
rd145KeyGrp3		
sessionId	0	Session ID
rd145Rec3		

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 $maxNoBookOrdersPerFutureSes \\ maxNoBookOrdersPerOptionSes$ 

o All Futures (Session)

All Options (Session)

<u>rd145Grp4</u>, repeated 0 ... variable times:

rd145KeyGrp4

product o Product

rd145Rec4

maxNoBookOrdersSes o Product Specific (Session)

o

## **Text Report Structure**

Participant XXXXX Business Unit All Futures (BU) All Options (BU) -----XXXXXXX 999999 999999 Product Product Specific (BU) -----XXXXXXXXXXX 999999 Session ID All Futures (Session) All Options (Session) 99999999 999999 999999 Product Specific (Session) -----XXXXXXXXXXX 999999

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# 4.2.9 RD155 Pre-trade Limits Status - Clearing Participant

Description For each clearing participant, this report lists the pre-trade limits defined by

their trading participants in existing clearing relationships. Pre-trade limits are functional limits on the number of open orders and quote sides stored in the

orderbook.

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for clearing members only.

XML Report Structure		<b>Text Report Heading</b>
<u>rd155</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	0	
membId	O	
membLglNam	O	
rptPrntEffDat	m	
rptPrntEffTim	0	
rptPrntRunDat	m	
<u>rd155Grp</u> , repeated 0 variable times:		
rd155KeyGrp		
clearingParticipant	m	Participant
rd155Grp1, repeated 1 variable times:		
rd155KeyGrp1		
tradingParticipant	m	TrdPart
tradPartLngName		Trading Participant Name
<u>rd155Rec1</u>		
max No Book Orders Per Future Bu	0	All Futures (BU)
max No Book Orders Per Option Bu	0	All Options (BU)
rd155Grp2, repeated 0 variable times:		
rd155KeyGrp2		
product	0	Product
<u>rd155Rec2</u>		
maxNoBookOrdersBu	O	Product Specific (BU)

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# **Text Report Structure**

Participant

XXXXX

 Product
 Product Specific (BU)

 XXXXXXXXXXXX
 999999

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# **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 tall3Grp, repeated 0 ... variable times: ta113KeyGrp <u>instrumentTypGrp</u> product m

product m Product instrumentType m InstType

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instrumentSubType	O	SubType
ta113GrpRec, repeated 1 variable times:		
instrumentId	m	Instrument ID
instrumentMnemonic	O	Instrument Mnemonic
numberOfLegs	m	Legs
instrumentLegGrp, repeated 0 variable time	s:	
instrumentId	m	Leg ID
instrumentMnemonic	О	Leg Mnemonic
buyCod	О	B/S
ratio	О	Ratio
underlyingLegGrp, repeated 0 variable time	s:	
product	О	Und Prod
instrumentId	O	Und Leg ID
instrumentMnemonic	О	Und Leg Mnemonic
buyCod	О	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	О	SynP

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XML Report Refere	nce Manual			Version 1.1	.4
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XML Report Descrip	otions			Page	79
Text Report Structu	<u>re</u>				_
Product InstType SubTy	<i>r</i> pe				
XXXXXXXXXXXXX XXXXXXXX XXXXX	XXX				
Instrument ID	Instrument Mnemonic	Legs			
999999999999999999999 xxxxxx	(XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXX 99			
Leg ID	Leg Mnemonic	B/S Ra	tio		
9999999999999999999 XXXXXX	(XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXX XXXX	999		
Und Prod Und Leg :	ID Und Leg	g Mnemonic	B/S Ratio undL	egPrice	
XXXXXXXXXXXX 9999999999999999999999999	3999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	·	 XXXXX XXXX 999 +999	9.99999	
ħ.	lyContract	SymD			

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#### **4.3.2** TA114 Variance Futures Parameter

Description This daily report keeps track of the variance futures parameters approved by

Market Supervision for all trading dates at the end of each trading day.

The report is split per product and instrument, listing variance futures parameters on product level and information on each historical trading date on

instrument level.

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

CRE Area Public.

#### XML Report Structure

#### M/O Text Report Heading

# ta114 rptHdr

exchNam envText m rptCod m rptNam m rptFlexKey 0 membId O membLglNamO rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m

 $\underline{\text{ta}114\text{Grp}}$ , repeated  $0\dots$  variable times:

 $\underline{ta114KeyGrp}$ 

product m Product

nextTradDat m Next Trading Date

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

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

<u>InstGrpRec</u>, repeated 0 ... variable times:

instKeyGrp

instrumentId m Instrument ID

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Instrument Mnemonic  $instrument \\ Mnemonic$ o expDat **Expiration Date** m instHistoryGrp, repeated 1 ... variable times: inst Trad DatInst Date m clearingPriceOffset Price Offset m total No Trading DaysTday m elapsed No Trading DaysEday m standardVar Standard Var m standardVol Std Vol m realisedVar Realised Var m realisedVol Rea Vol m UndPrc underlyingPrice m expRatexpRat m discFactor DiscFactor m ARMVM armvm m settlementVol Sett Vol settlementPrc m Settlement Prc instManual IM m

## **Text Report Structure**

999.99 999999.9999 X

Product Next Tradi	ng Date					
XXXXXXXXXXXX 31-12-	09					
Prod Date Default Offse	t VegaUn Ann UndClsPrc (	OvnRat PM				
31-12-09 999999.99999	9 999999999 999 9,999.99999+ +	99.9999 X				
Instrument ID	Instrument Mnemonic	Expiration Date				
9999999999999999999999 XX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX 31-12-09				
	Tday Eday Standard Var Std Votlement Prc IM	ol Realised Var Rea Vol	UndPrc	expRat	DiscFactor	ARMVM
31-12-09 999999.999999	9999 9999 999999 99999 999.	 99 999999.999999 999.99	9999.99999+	+99.9999	9.999999999	+999999.99999

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#### **4.3.3** TA115 Total Return Futures Parameters

Description This daily report keeps track of the Total Return Futures (TRF) parameters

entered and approved by Market Supervision for the current and the previous business days. The report is split per product and instrument, listing first the TRF product parameters for the the previous and the current business days, followed by the TRF instrument parameter listed for each instrument for the

current and the previous business days.

In case the product or the instrument conversion parameters used on the previous day have been modified afterwards, the most recent values will be regularly displayed with the business date corresponding to the previous business date and the former values will be displayed on an additional line with an empty business date.

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

CRE Area Public.

#### XML Report Structure

fundingDays

#### M/O Text Report Heading

FD

m

<u>ta115</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	0	
membId	0	
membLglNam	0	
rptPrntEffDat	m	
rptPrntEffTim	0	
rptPrntRunDat	m	
ta115Grp, repeated 0 variable times:		
ta115KeyGrp		
product	m	Product
nextBusDate	m	Next Business Date
ta115ProductRec, repeated 1 variable times:		
prodBusDate	0	Prod Date
annualisationFactor	m	Ann
businessDayOffset	m	BDO
daySettlDate	m	Settl Date

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fundingRate	m	Funding Rate	
dailyFunding	m	Day Funding	

accruedFunding Acc Funding m distributionIndex Distri Index m dailyDistribution Day Distribu m accruedDistribution Acc Distribu m underlyingIndex Under Index tall5InstrumentGrp, repeated 0 ... variable times: instKeyGrp instrumentId Instrument ID m Instrument Mnemonic  $instrument \\ Mnemonic$ o expDat **Expiration Date** m <u>ta115InstrumentRec</u>, repeated 1 ... variable times: instBusDate **Inst Date** expSettlDate m ExpS Date daysToMaturity **DMat** Prelim Index prelimIndex m finalIndex Final Index m settlSpread Settl Spread m settlBasis Settl Basis m settlClgPrc m Settl Price

#### **Text Report Structure**

Product Next	Business Date	!					
XXXXXXXXXXX	31-12-09						
Prod Date Ann BDO	) Settl Date FD der Index	Funding Rate	Day Funding	Acc Funding	Distri Index	Day Distribu	Acc Distribu
31-12-09 999 +99 +99999	31-12-09 99 99.999999	+999999.999999	+999999.999999	+999999.999999	+999999.99999	9 +999999.999999	+999999.999999
Instrument ID		Instrument Mnem	onic	Expiration Date	2		
99999999999999999	999 XXXXXXXXX	XXXXXXXXXXXXXXX	XXXXXXXXXXXXXXX	31-12-09	•		
Inst Date ExpS Da	ite DMat Preli	m Index Final	Index Settl	Spread Settl	Basis Sett	l Price	
31-12-09 31-12-0	9999 +99999	9.999999 +99999	9.999999 +999999	9.999999 +999999	9.999999 +9999	99.999999	

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## 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

**Instrument Mnemonic** 

<del></del>		_
<u>ta116</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	О	
membId	О	
membLglNam	О	
rptPrntEffDat	m	
rptPrntEffTim	О	
rptPrntRunDat	m	
tall6Grp, repeated 0 variable times:		

ta116KeyGrp

tall6Grp1, repeated 1 ... variable times:

instrumentMnemonic

ta116KeyGrp1

product m Product

instrumentId m Instrument Id

o

contractYear m CntrYear contractMonth m CntrMonth

cntrClasCod o CP

strikePrc o Strike Price cntrVersNo o VerNum

tall6GrpRec, repeated 1 ... variable times:

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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

XXXXXXXXXXX 99 XXXXXXXXXXX

Product Instrument Id Instrument Mnemonic CntrYear CntrMonth CP Strike Price VerNum

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# 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

Trader

m

per Product, Instrument Type, Instrument ID and Request Time.

This report is available only for cash markets.

Frequency Daily.

user

Availability This report is available for all members.

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

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tc230Grp3, repeated 1 ... variable times:

tc230KeyGrp3

 $reqType \hspace{1.5cm} m \hspace{1.5cm} Type$ 

tc230Grp4, repeated 1 ... variable times:

 $\underline{tc230KeyGrp4}$ 

 $\begin{array}{cccc} product & m & Product \\ instrumentType & m & InstType \end{array}$ 

instrumentId m Instrument Id

instrumentMnemonic o Instrument Mnemonic

tc230Rec, repeated 1 ... variable times:

 $\begin{array}{cccc} \text{reqTime} & & m & \text{Time} \\ \text{buyCod} & & \text{o} & \text{B/S} \\ \text{reqQty} & & \text{o} & \text{Quantity} \end{array}$ 

## **Text Report Structure**

Participant	]	Participant Lo	ng Name		BU	BU Lo	ng Nai	me	BU	Identifier	Trader	Туре
XXXXX	XXXXXXXXX	XXXXXXXXXXXXXXXX	XXXXXXX	XXXXXXXXXX	XXXXXXX	XXXXXXXXXXXXXXXXXXXX	XXXXX	XXXXXXXXXXXXXXXX		999999	XXXXXX	XXX
Product	InstType	Instrument	Id	Instrument	Mnemonic	Time	B/S	Quantity				
XXXXXXXXXXX	XXXXXXXX	999999999999999999999999999999999999999	9999999	XXXXXXX	XXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXX	999999999				

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#### 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.

tc540KeyGrp3

Availability This report is available for all members.

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

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<u>instrumentGrp</u>		
product	m	Product
instrumentType	m	InstType

instrumentId Instrument Id m

instrumentMnemonic **Instrument Mnemonic** O

isinCod isinCod o wknNo wknNo o

instNam Instrument Name o

currTypCod m Curr

tc540Rec, repeated 1 ... variable times:

time18 Time m exchangeOrderId Order ID O versionNo Version No o clientIdentifier Client Identifier O investIdentifier Invest Identifier o investQualifier **Invest Qualifier** o execIdentifier Exec Identifier execQualifier **Exec Qualifier** o liqProvActivity LiqProvActivity o regOrderEvent RegOrderEvent o

activity Act m reason Reas m buyCod В o ordrTyp Typ o ordrQtySize o

initDispQty InitialDisplayQty o randLowQty RandomLowQty o randHighQty RandomHighQty o

limOrdrPrc LimPric o stopPrice TrgPrc o

trailStopAbsPrice TrailingStopAbsPrice o trailStopPricePct TrailingStopPricePct o

execQty ExecQty o execPrc ExecPrc o VDO Prc volDiscPrc bestExecution **Best Execution**  $\mathbf{o}$ matchType Match Type o matchStep StepID o dealItem o Item ordrPrtFilCod

P/F

o

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triggered Trg I inactivated o pendingDeletion D o P persistent o trading RestrictionRes o entryDate Entry Date o entryTime Entry Time o priorityDate Priority Date o priorityTime Priority Time o timeValidity Exp o expiryDate **Expiry Date** o UsrOrdrNmbr userOrdrNum o freeText2 Text 2 o text Text o businessUnit BU Obo o Trader Obo enteringUser clientRef ClientRef o TC tradingCapacity m trade Enrichment Rule IdRuleId o fixClOrdId FixClOrdId o MatchInstCrossId SMP-ID o

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AME Report Descriptions	Tage 31
Text Report Structure	
Participant Participant Long Name BU BU Long Name BU Ide Trader	entifier Session
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999 999999999
Product InstType Instrument Id Instrument Mnemonic isinCod wknNo Instrument Name Curr	
XXXXXXXXXX XXXXXXXX 99999999999999999	
Time Order ID Version No Client Identifier Invest Identifier Invest Qualifier Exec Qualifier LiqProvActivity RegOrderEvent Act Reas B Typ Size Init RandomLowQty RandomHighQty LimPric TrgPrc TrailingStopAbsPrice TrailingStopPrice VDO Prc Best Execution Match Type StepID Item P/F Trg I D P Res Entry Time Priority Date Priority Time Exp Expiry Date UsrOrdrNmbr Text BU Obo Trader Obo ClientRef TC RuleId FixClOrdId SMP-ID	ialDisplayQty Pct ExecQty ExecPrc Entry Date
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999,999 9.99 999999 9999.99999+ 31-12-09

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#### 4.4.3 TC550 Open Order Detail

Description For each market participant and for each exchange, this report lists all orders

remaining in the order book at the end of the day.

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

remaining quantities are given.

This report is available only for cash markets.

Frequency Daily.

Availability This report is available for all members.

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

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### tc550KeyGrp3

#### <u>instrumentGrp</u>

product m Product
instrumentType m InstType
instrumentId m Instrument Id

instrumentMnemonic o Instrument Mnemonic

isinCod o isinCod wknNo o wknNo

instNam o Instrument Name

currTypCod m Currency

tc550Rec, repeated 1 ... variable times:

exchangeOrderId Order ID m versionNo Version No m clientIdentifier Client Identifier o investIdentifier Invest Identifier o investQualifier **Invest Qualifier** o execIdentifier Exec Identifier execQualifier **Exec Qualifier** o liqProvActivity LiqProvActivity o

 $\begin{array}{cccc} buyCod & m & B \\ ordrTyp & m & Typ \\ ordrQty & m & Size \end{array}$ 

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

MINIE REPORT IN	deference Manual		Version 1.1.4
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	in-Data		Furing Date
	expiryDate userOrdrNum	0	Expiry Date UsrOrdrNmbr
	freeText2	0	Text 2
	text	0	Text
	tradingCapacity	m	TC
1	clientRef	0	ClientRef
	sessionId	m	Session
	fixClOrdId	0	FixClOrdId
	MatchInstCrossId	0	SMP-ID
op	enBuyOrders	m	Total Open Buy Orders
-	enBuyVolume	m	Total Open Buy Volume
_	enSellOrders	m	Total Open Sell Orders
op	enSellVolume	m	Total Open Sell Volume
Text Report St	ructure		
Participant	Participant Long Name BU	BU	J Long Name BU Identifier Trader
Product InstTy Instr	rpe Instrument Id Instr rument Name Currency	ument Mnemonic	isinCod wknNo
	XXX 99999999999999999999999 XXXXXXXXXX	(XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXX XXXXXXXXXX XXXXXXXXX
	Version No Client Identifier Inve		est Qualifier Exec Identifier Exec Qualifier
Order ID		cePct ExecQty VI	OO Prc Best Execution Trg P Res Entry Date Expiry Date UsrOrdrNmbr Text 2 Text
	TrailingStopAbsPrice TrailingStopPrice TrailingS	cePct ExecQty VI rity Time Exp xClOrdId	00 Prc Best Execution Trg P Res Entry Date Expiry Date UsrOrdrNmbr Text 2 Text  SMP-ID  XXXXX XXXXXXXXXXXXXXXXXXX XXXXX  999,999 999,999 9999,99999+ 9999,99999+  9999+ XXXXX XXXX XXXXXXXXXXX XXXXXXXXXX
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	TrailingStopAbsPrice TrailingStopPrice TrailingS	cePct ExecQty VI rity Time Exp xClOrdId	00 Prc Best Execution Trg P Res Entry Date Expiry Date UsrOrdrNmbr Text 2 Text  SMP-ID  XXXXX XXXXXXXXXXXXXXXXXXX XXXXX  999,999 999,999 9999.99999+ 9999,99999+  19999+ XXXXX XXXX XXXXXXXXXXXXXXXXXXXXXX
xxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxx	TrailingStopAbsPrice TrailingStopPrice TrailingS	cePct ExecQty VI rity Time Exp xClOrdId	00 Prc Best Execution Trg P Res Entry Date Expiry Date UsrOrdrNmbr Text 2 Text  SMP-ID  XXXXX XXXXXXXXXXXXXXXXXXX XXXXX  999,999 999,999 9999.99999+ 9999,99999+  19999+ XXXXX XXXX XXXXXXXXXXXXXXXXXXXXXX
	TrailingStopAbsPrice TrailingStopPrice TrailingS	cePct ExecQty VI rity Time Exp xClOrdId	00 Prc Best Execution Trg P Res Entry Date Expiry Date UsrOrdrNmbr Text 2 Text  SMP-ID  XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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## 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

StlIdLoc

StlCurr

m

o

instrument and account and per product at the end of the report.

This report is available only for cash markets.

Frequency Daily.

settlLocat

settlCurr

Availability This report is available for all members.

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

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```
tc810Grp2, repeated 1 ... variable times:
  tc810KeyGrp2
                                                    Trader
    user
                                             m
  tc810Grp3, repeated 1 ... variable times:
    tc810KeyGrp3
      product
                                             m
                                                    Product
    tc810Grp4, repeated 1 ... variable times:
      tc810KeyGrp4
         <u>instrumentGrp</u>
                                                    Product
           product
                                             m
           instrument Type \\
                                                    InstType
                                             m
           instrumentId
                                                    Instrument Id
                                             m
           instrumentMnemonic
                                                    Instrument Mnemonic
                                             o
           isinCod
                                                    isinCod
                                             O
           wknNo
                                                    wknNo
                                             o
           instNam
                                                    Instrument Name
                                             o
      tc810Rec, repeated 1 ... variable times:
         time18
                                                    Time
                                             m
                                                    Type
         tradeType
                                             m
                                                    Event
         matchEvent
                                             m
         matchStep
                                                    Step
                                             m
         matchDeal
                                                    Deal
                                             m
         parentDeal
                                                    Parent Deal
                                             o
         dealItem
                                             m
                                                    Item
                                                    TradeNo
         tradeNumber
                                                    OrdrNo
         exchangeOrderId
                                             m
         versionNo
                                                    Version No
                                             m
         acctTypGrp
                                                    Account
                                             m
         sideLiquidityInd
                                                    Side Liquidity Indicator
                                             o
         buyCod
                                             m
         ordrPrtFilCod
                                                    P/F
                                             m
         execQty
                                             m
                                                    ExecQty
         execPrc
                                             m
                                                    Prc
         volDiscPrc
                                                    VDO Prc
                                             o
         ordrTyp
                                                    Typ
                                             m
         limOrdrPrc
                                                    LimPrc
                                             \mathbf{o}
         timeValidity
                                                    Exp
                                             m
         tradingRestriction
                                                    Res
                                             o
         exchRat
                                             o
                                                    Exchange Rate
```

StlAmt

o

settlAmnt

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settlD	at	m	StlDat
ctpyS	tlIdLoc	0	CtpyStlLoc
ctrPty	Id	m	Ctpy
ctpyS	tlIdAct	0	CtpyAct
dwzN	0	0	(XML only)
userO	rdrNum	0	UsrOrdrNmbr
freeTe	ext2	0	Text 2
text		0	Text
tvtic		m	Trading Venue Transaction Identification-
			Code
busine	essUnit	0	BU Obo
enteri	ngUser	0	Trader Obo
kindO	ofDepo	0	(XML only)
sumPartTotB	uyOrdr	m	Trader Total Instruments Bought:
sumPartTotSe	ellOrdr	m	Trader Total Instruments Sold:
sumMembTotB	uyOrdr	m	Member Total Instruments Bought per BU:
sumMembTotSe	ellOrdr	m	Member Total Instruments Sold per BU:

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Text Report Structure	
Participant Participant Long Name	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
BU BU Long Name BU Identifier Clearing Member CCP Clearing Member StlIdAct StlIdLoc StlCurr	
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Trader	
XXXXXX	
Product	
Product InstType Instrument Id Instrument Mnemonic isinCod wknNo Instrument Name	
XXXXXXXXXXX XXXXXXXX 99999999999999999	
Time Type Event Step Deal Parent Deal Item TradeNo OrdrNo Side Liquidity Indicator B P/F ExecQty Prc VDO Prc Typ LimPrc Exp Res StlAmt StlDat CtpyStlLoc Ctpy CtpyAct UsrOrdrNmbr Text TradingVenueTransactionIdentificationCode BU Obo Trader Obo	Exchange Rate
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	9999999.99999999
Trader Total Instruments Bought: 999,999,999	
Trader Total Instruments Sold: 999,999,999	
Member Total Instruments Bought per BU: 999,999,999	

Member Total Instruments Sold per BU: 999,999,999

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

Description This report contains the prevented self matches during a trading day. The

structure of this report is similar to TC810. The prevented self matches are identified by their transaction times. They are arranged by market participant,

trader, product, simple instrument and sorted by transaction time.

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

end of the report.

This report is available only for cash markets.

Frequency Daily.

user

tc812Grp3, repeated 1 ... variable times:

Availability This report is available for all members.

#### **XML Report Structure** M/O Text Report Heading tc812 <u>rptHdr</u> 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 Participant m partLngName m Participant Long Name tc812Grp1, repeated 1 ... variable times: tc812KeyGrp1 <u>businessUnitGrp</u> businessUnit BUm busUntLngName BU Long Name m businessUnitId **BU** Identifier m tc812Grp2, repeated 1 ... variable times: tc812KeyGrp2

m

Trader

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tc812KeyGrp3 Product product m tc812Grp4, repeated 1 ... variable times: tc812KeyGrp4 instrumentGrp product Product m instrument Typem InstType instrumentId Instrument Id m instrumentMnemonic **Instrument Mnemonic** isinCod isinCod o wknNo wknNo o instNam Instrument Name o tc812Rec, repeated 1 ... variable times: time18 Time tradeType m Type exchangeOrderId Order ID versionNo Version No m MatchInstCrossId SMP-ID m buyCod m В smpDeletedQtySmp Deleted Qty m deletedQty m Deleted Qty execPrc Trade Prc m ordrTyp m Typ limOrdrPrc o LimPrc

timeValidity Exp m tradingRestriction Res o membClgIdCod ClMbr o cust Customer o userOrdrNum UsrOrdrNmbr o text Text o tradingCapacity m

sumTotBuyOrdr m Total Buy Prevented Self-Matches

sumTotCntrBuy m

sumTotSellOrdr m Total Sell Prevented Self-Matches

sumTotCntrSell m

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	t Reference	Manua	l								_ 	Ve	ersion 1	.1.4
Production											_		30.05.2	:018
XML Repor	t Descriptio	ns											Page	101
Text Repor	t Structure													
_	Participar	nt Long Nam	е											
XXXXX XXX	XXXXXXXXXXXXXXXXXXX	XXXXXXXXXX	XXXXXXXXXX											
BU	BU Long	Name	BU Ide	ntifier										
XXXXXXX XXXXXX	XXXXXXXXXXXXXXXXXXX	 XXXXXXXXXX	XXXXXXXX	999999										
Trader														
XXXXXX														
Product														
XXXXXXXXXXXX														
	stType Instrunstrunstrument Name	ument Id	Ins	trument Mr	nemoni	;		isinCo	d	wknNo				
	 XXXXXX 999999999 XXXXXXXXXXXXXXXXX			XXXXXXXXXX	(XXXXX	XXXXXX	XXXXXX Z	XXXXXXXX	XXXX XX	XXXXXXX				
Time		Order ID Customer	Version No UsrOrdrNmbr				eleted (	Qty Dele	ted Qty	Trade	Prc	Тур	LimPrc	Exp
XXXXXXXXXXXXXXXXXXX	XXX XXXX XXXX XXX		 XXX 999999999 X XXXXXXXXXXXXX				999!	999	999999	9999.99	 1999+	XXX	9999.99999	 + XXX
Total Buy Preve	nted Self-Matche	 es 999,999,	 999 999,999,999											

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

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#### 4.4.6 TC910 T7 Daily Match Step Activity

Description 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 <u>rptHdr</u> exchNam m envText m rptCod m rptNam m rptFlexKey o membId o membLglNam rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m tc910Grp, repeated 0 ... variable times: tc910KeyGrp <u>instrumentGrp</u> Product product m

instrumentType m InstType
instrumentId m InstType

instrumentMnemonic o Instrument Mnemonic

isinCod o isinCod wknNo o wknNo

instNam o Instrument Name

tc910Rec, repeated 1 ... variable times:

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aggressor	0	Aggressor		
numberOfBuy	0	Nb Buy		
numberOfSell	0	Nb Sell		
execQty	m	Quantity		
execPrc	m	Trade Price		
accumQty	0	AccumQty		
highPrc	0	Higher Price		
lowPrc	О	Lower Price		
Text Report Structure  Product InstType Instrument Id Ins Instrument Name	strument Mnemonic	isinCod	wknNo	
XXXXXXXXXXX XXXXXXXX 9999999999999999 XXXXXX				
MatchStep Time Type Aggressor Nb Buy	Nb Sell Quantity Tr	ade Price AccumQty Hi	gher Price L	ower Price

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# 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

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

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XML Report Reference Manual										Version 1.1.4		
Production	on								_	30.0	5.2018	
XML Rep	ort Desci	ription	าร							Pa	age 105	
se	riMthTrd(	QtyBs	t			m	MBstVo	1				
se	riTrdTotQ	tyVD	O			m	DVDOV	/ol				
se	riMthTrd(	QtyVI	Ю			m	MVDO	Vol				
Text Rep	ort Struct	<u>ture</u>										
Product	isin DVDOVol	Curr MVDOV	PPrc ol	OpnPrc	DlyHghPrc	DlyLowPrc	LastExchPrc	Volume	MtdVolume	DBstVol	MBstVol	
XXXXXXXXXXXXX	XXXXXXXXXXXX	·	 99.999.99999	9999.99999+	9999.99999	9999,99999	9999.99999+	9.999.999	999,999,999	999999999	999999999	

999999999 999999999

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# 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

AVIL Report Structure	<u>M/O</u>	Text Report Heading
<u>td940</u>		
<u>rptHd</u>		
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	О	PRODUCT
dCutLim	О	DAY CUT LIMIT
quoReqTot	О	QUOTE REQUESTS TOTAL
good Quo Req Resp	О	GOOD QUOTE REQ RESPONSES
quoReqViol	О	QUOTE REQ VIOLATIONS
shtQuoPct	О	PERCENT SHORT QUOTES
valQuoReqViol	О	VALID QUO REQ VIOLATION
valQuoReqTot	0	VALID QUO REQ TOTAL
valGoodQuoReqResp	0	VALID GOOD QUOTE REQ RESPONSES
violPct	O	VIOLATION PERCENT

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# <u>Text Report Structure</u>

EXCHANGE MEMBER: MEMBER LONG NAME

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

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# **4.5.3** 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.

violPct

Availability This report is available for all members.

# XML Report Structure M/O Text Report Heading

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>td941</u>		
<u>rptHd</u>		
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
good Quo Req Resp	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
val Good Quo Req Resp	О	VALID GOOD QUOTE REQ
		RESPONSES

o

VIOLATION PERCENT

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## <u>Text Report Structure</u>

EXCHANGE MEMBER: MEMBER LONG NAME

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

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

Description This report describes the on-request market making quality for the Advanced

Market Making (AMM) program of a member by comparing the number of quote requests of the day to the number of quote request violations of the

member.

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

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

ANIE Report of details	111/0	Text Report Heading
<u>td942</u>		
<u>rptHd</u>		
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
good Quo Req Resp	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
val Good Quo Req Resp	0	VALID GOOD QUOTE REQ RESPONSES
violPct	0	VIOLATION PERCENT

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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	

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## 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

<u>rptHd</u>

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

 $\begin{array}{ccc} instrumentMnemonic & o & INSTRUMENT MNEMONIC \\ fulfilled & m & FULFILLMENT INDICATOR \end{array}$ 

#### **Text Report Structure**

EXCHANGE MEMBER: MEMBER LONG NAME

PACKAGE: XXXXX

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

Description This report describes the on-request strategy market making quality for the

Advanced Market Making (AMM) program of a member by comparing the number of strategy quote requests of the day to the number of quote request

violations of the member.

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

#### XML Report Structure M/O Text Report Heading

td944

<u>rptHd</u>

exchNammenvTextmrptCodmrptNammrptPrntEffDatmrptPrntRunDatm

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:XXXXXXXXXXXXX	XXXX	**********	XXX

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## 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	<u>M/O</u>	Text Report Heading
<u>td945</u>		
<u>rptHd</u>		
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	О	MTD CUT LIMIT
goodQuoReqResp	О	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
val Good Quo Req Resp	0	VALID GOOD QUOTE REQ RESPONSES
violPct	0	VIOLATION PERCENT

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EXCHANGE MEMBER: MEMBER LONG NAME

REPORTING PERIOD: 2009-12-31 to 2009-12-31

	QUOTE	MTD	GOOD		PERCENT	VALID	VALID	VALID GOOD	
PRODUCT	REQUESTS	S CUT	QUOTE REQ	QUOTE REQ	SHORT	QUOTE REQ	QUOTE REQ	QUOTE REQ	VIOLATION
	TOTAL	LIMIT	RESPONSES	VIOLATIONS	QUOTES	VIOLATIONS	TOTAL	RESPONSES	PERCENT
XXXX	99999	999999999	9999999999	9999999999	999.99	9999999999	9999999999	9999999999	999.99

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

Description This report contains information on the on-request liquidity provider perfor-

mance 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 **EXCHANGE MEMBER** m membExchIdNam m repPerFromDat REPORTING PERIOD m repPerToDat m td946Rec, repeated 1 ... variable times: product **PRODUCT** O quoReqTot QUOTE REQUESTS TOTAL o mtdCutLim VIOLATION PERCENT o goodQuoReqResp GOOD QUOTE REQ RESPONSES quoReqViol QUOTE REQ VIOLATIONS o PERCENT SHORT QUOTES shtQuoPct o valQuoReqViol VIOLATION PERCENT 0 valQuoReqTot VIOLATION PERCENT O valGoodQuoReqResp VIOLATION PERCENT O violPct VIOLATION PERCENT

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EXCHANGE MEMBER: MEMBER LONG NAME

REPORTING PERIOD: 2009-12-31 to 2009-12-31

	QUOTE	MTD	GOOD		PERCENT	VALID	VALID	VALID GOOD	
PRODUCT	REQUEST	IS 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	999999999	9999999999	999.99	9999999999	9999999999	9999999999	999.99

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#### 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.

violPct

Availability This report is available for all members.

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>td947</u>		
<u>rptHd</u>		
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	0	PRODUCT
quoReqTot	0	QUOTE REQUESTS TOTAL
mtdCutLim	0	VIOLATION PERCENT
good Quo Req Resp	0	GOOD QUOTE REQ RESPONSES
quoReqViol	0	QUOTE REQ VIOLATIONS
shtQuoPct	0	PERCENT SHORT QUOTES
valQuoReqViol	0	VIOLATION PERCENT
valQuoReqTot	0	VIOLATION PERCENT
val Good Quo Req Resp	0	VIOLATION PERCENT

VIOLATION PERCENT

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EXCHANGE MEMBER: MEMBER LONG NAME

REPORTING PERIOD: 2009-12-31 to 2009-12-31

PACKAGE: XXXXX

		QUOTE	MTD	GOOD		PERCENT	VALID	VALID	VALID GOOD	
PR	ODUCT	REQUEST	IS CUT	QUOTE REQ	QUOTE REQ	SHORT	QUOTE REQ	QUOTE REQ	QUOTE REQ	VIOLATION
		TOTAL	LIMIT	RESPONSES	VIOLATIONS	QUOTES	VIOLATIONS	TOTAL	RESPONSES	PERCENT
XX	XX	99999	9999999999	9999999999	9999999999	999.99	9999999999	9999999999	9999999999	999.99

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

Description This report contains information on the on-request strategy liquidity provi-

> sioning 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.

violPct

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 **EXCHANGE MEMBER** m membExchIdNam m repPerFromDat REPORTINF PERIOD o repPerToDat o td948Grp1, repeated 0 ... variable times: td948KeyGrp1 product PRODUCT ID m td948Rec, repeated 1 ... variable times: businessDay **BUSINESS DAY** m quoReqTot QUOTE REQUEST TOTAL o DAY CUT LIMIT dayCutLim o goodQuoReqResp GOOD QUOTE REQ RESPINSES 0 quoReqViol QUOTE REQUEST VIOLATIONS O shtQuoPct PERCENT SHORT QUOTES O valQuoReqViol o VIOLATION PERCENT VIOLATION PERCENT valQuoReqTot o valGoodQuoReqResp VIOLATION PERCENT o

o

VIOLATION PERCENT

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sumQuoReqTot	m	TOTAL PER PRODUCT
sumDayCutLim	m	
sumGoodQuoReqResp	m	
sumQuoReqViol	m	
sumShtQuoPct	m	
sumValQuoReqViol	m	
sumValQuoReqTot	m	
sum Val Good Quo Req Resp	m	
sumViolPct	m	
mnthlyReq	m	MONTHLY REQUIREMENT
fulfilled	m	FULFILLMENT INDICATOR

EXCHANGE MEMBER: MEMBER LONG NAME

PRODUCT: XXXX

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

MONTHLY <= REQUIREMENT: 99.99% FULFILLED: XXX

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

Description This report contains information on the on-request strategy market maker

> performance in products for which the member is registered in the Advanced Market Making (AMM) program. The reporting period starts on the first business day of the current month. This report indicates whether the market

maker is on target to comply with his obligations.

This report is available only for derivative markets.

Daily. Frequency

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

REPORTINF PERIOD repPerFromDat o

repPerToDat o

td949Grp1, repeated 0 ... variable times:

td949KeyGrp1

packCod m **PACKAGE** 

td949Grp2, repeated 1 ... variable times:

td949KeyGrp2

valQuoReqViol

PRODUCT ID product m

td949Rec, repeated 1 ... variable times:

businessDay **BUSINESS DAY** m

QUOTE REQUEST TOTAL quoReqTot o

dayCutLim DAY CUT LIMIT 0

GOOD QUOTE REQ RESPINSES goodQuoReqResp o quoReqViol QUOTE REQUEST VIOLATIONS O shtQuoPct PERCENT SHORT QUOTES o VIOLATION PERCENT

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valQuoReqTot	0	VIOLATION PERCENT
val Good Quo Req Resp	0	VIOLATION PERCENT
violPct	0	VIOLATION PERCENT
sumQuoReqTot	m	TOTAL PER PRODUCT
sumDayCutLim	m	
sumGoodQuoReqResp	m	
sumQuoReqViol	m	
sumShtQuoPct	m	
sumValQuoReqViol	m	
sumValQuoReqTot	m	
sum Val Good Quo Req Resp	m	
sumViolPct	m	
mnthlyReq	m	MONTHLY REQUIREMENT
fulfilled	m	FULFILLMENT INDICATOR

EXCHANGE MEMBER: MEMBER LONG NAME

PACKAGE: XXXXX

PRODUCT: XXX	XX									
DAY	QUOTE REQUESTS TOTAL	DAY CUT LIMIT	GOOD QUOTE REQ RESPONSES	QUOTE REQ VIOLATIONS	PERCENT SHORT QUOTES	VALID QUOTE REQ VIOLATIONS	VALID QUOTE REQ TOTAL	VALID GOOD QUOTE REQ RESPONSES	VIOLATION PERCENT	
XX/XX/XXXX	99999	9999999999	9999999999	9999999999	999.99	9999999999	9999999999	9999999999	999.99	
TOTALS:	99999	9999999999	9999999999	99999999999999	999.99	9999999999	9999999999	9999999999	999.99 =======	
MONTHLY REQUIREMENT	<u>:</u> :								<= 99.99%	
FULFILLED:									ХХХ	

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#### 4.5.12 **TD954 Stressed Market Conditions**

Description This daily report displays the fulfilment of the quotation requirements during

> Stressed Market Conditions (Building Block Stress Presence). The report is split per customer and product. It lists the fulfilment for all trading days in the

current month and the fulfilment month-to-date.

This report is available only for derivative markets.

Frequency

Availability This report is available for all members.

#### **XML Report Structure** M/O Text Report Heading

#### td954 <u>rptHdr</u> exchNam m envText m rptCod rptNam m rptFlexKey membId o membLglNam0 rptPrntEffDat m rptPrntEffTim O rptPrntRunDat m td954Grp, repeated 0 ... variable times: td954KeyGrp membExchIdCod **EXCHANGE MEMBER** m membExchIdNam m CLEARING MEMBER membClgIdCod m membClgIdNam m td954Grp1, repeated 1 ... variable times: td954KeyGrp1 product **PRODUCT** expToBeQuot EXPIRATIONS TO BE QUOTED nbrExrPrcToBeQuotSTRIKES TO BE QUOTED o SMC COVERAGE REQUIREMENT smcCovReq o SMC MTD Fulfilled smcMtdFulfilledIndtd954Rec, repeated 1 ... variable times: factDat Day O smcTime o **SMC** Time Accumulated SMC Time smcAccumTime

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

EXCHANGE MEMBER		CLEARI	NG MEMBER	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX				
PRODUCT EXPIRAT	IONS TO BE QUOTED STR	IKES TO BE QUOTED SMC COVERAGE R	EQUIREMENT SMC MTD Fulfilled	
XXXXXXXXXXX	99999	99999	99999 XXX	
-		SMC Requirement SMC Covered Tim		
		23:59:59.99 23:59:59.99	9	
TOTALS	23:59:59.99	23:59:59.99 23:59:59.99 23:59:5	9.99 99	
MTD REQUIREMENT	23:59:59.99	23:59:59.99		
FULFILLED	XXX	XXX		

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#### 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

COVERAGE REQUIREMENT

the current month and the overall fulfilment month-to-date.

This report is available only for derivative markets.

Frequency Daily.

covReq

td955Rec, repeated 1 ... variable times:

Availability This report is available for all members.

XML Report Structure	<u>M/O</u>	<b>Text Report Heading</b>
<u>td955</u>		
<u>rptHd</u>		
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	0	NUMBER OF OPTIONS TO BE QUOTED
mthPackReq	0	MONTHLY PACKAGE REQUIRE- MENT
td955Grp2, repeated 1 variable times:		
td955KeyGrp2		
product	m	PRODUCT
expToBeQuot	О	EXPIRATIONS TO BE QUOTED
nbrExrPrcToBeQuot	О	STRIKES TO BE QUOTED
_		

o

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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	О	
sumViolPct	o	
mthReqCovTim	o	MONTHLY REQUIREMENT
mth Req Quo Req Viol P	o	
sumReqTimSprd	o	
sumReqTimSize	O	
mthPackReq	O	
mnthlyReq	o	
fulfCovTimInd	O	FULFILLED
fulfQuoReqViolPct	O	
fulfSpreadCovInd	O	
fulfSizeCovInd	O	
fulfPackInd	О	
fulfStrategyQrInd	O	

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EXCHANGE	MEMBER			CLEA	ARING MEME	BER			
XXXX		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXX				
PACKAGE N	TUMBER OF OPTIC	NS TO BE QUOTED	MONTHLY PACKAGE	REQUIREMENT					
XXXXX		99999		99999					
PRODUC	CT EXPIRATION	IS TO BE QUOTED S	TRIKES TO BE QUO	OTED COVERAGE RE(	QUIREMENT				
XXXXXXXX	XXXX	99999	9!	9999	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 REQUIREME	ent:			>= XXX23:59:59.99		>= XXX23:59:59.99	>= XXX23:59:59.99		

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#### 4.5.14 TD956 Basis Building Block Liquidity Provider

Description This report contains daily quotation measurement values in products for

which the member is registered in the Basis Building Block (BBB) liquidity provisioning for each business day of the current month, up to the current day. Month-to-date totals are also available. The last report of the month contains additional fulfillment statistics. A member must fulfill required conditions to

comply with his obligations.

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

# XML Report Structure M/O Text Report Heading

<u>td956</u>		
<u>rptHd</u>		
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	0	COVERAGE REQUIREMENT
expToBeQuot	0	EXPIRATIONS TO BE QUOTED
nbrExrPrcToBeQuot	0	STRIKES TO BE QUOTED
nbrTolViolDays	0	TOLERATED DAYS WITH VIOLATIONS
reqMthVol	0	REQUIRED MONTHLY VOLUME
sumProdTim	0	TOTALS
sumAccumTim	0	TOTALS
sumReqTim	0	TOTALS
sumCovTim	0	TOTALS
sumViol	0	TOTALS

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sumP	rodVolM	0	TOTALS
totQu	oReqViolPct	0	TOTALS
mthR	eqCovTim	0	MONTHLY REQUIREMENT
mthR	eqViol	0	MONTHLY REQUIREMENT
mthR	eqVol	0	MONTHLY REQUIREMENT
mthR	eqQuoReqViolP	0	MONTHLY REQUIREMENT
fulfCo	ovTimInd	0	FULFILLED
fulfVi	iolInd	0	FULFILLED
fulfVo	olInd	0	FULFILLED
fulfQ	uoReqViolPct	0	FULFILLED
td956	Rec, repeated 1 variable times:		
fac	tDat	0	DAY
pro	dTim	0	PROD.TIME
acc	eumTim	0	ACCUM.TIME
req	Tim	0	REQUIREMENT
cov	<sup>7</sup> Tim	0	COVERED TIME
vio	lInd	0	VIOLATION
pro	dVolM	0	VOLUME
quo	oReqViolPct	0	QR VIOL.PERC.

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

PRODUCT: XXXX

PROGRAM: XXXXX

COVERAGE REQUIREMENT: 999.99% EXPIRATIONS 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
 >= <= >= <=</td>

 REQUIREMENT:
 9999:59:59.99
 99999
 99999
 999.99%

 FULFILLED:
 XXX
 XXX
 XXX
 XXX

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

Description This report contains daily quotation measurement values in eligible products

for the Package Building Block (PBB) or values in products for which the member is registered in the Advanced Market Making (AMM) program for each business day of the current month, up to the current day. Month-to-date totals are also available. The last report of the month contains additional fulfillment statistics. A member must fulfill required conditions to comply

with his obligations.

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>td957</u>		
<u>rptHd</u>		
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	0	NUMBER OF INDEX OPTIONS TO BE QUOTED
nbrEqtOptToBeQuot	0	NUMBER OF EQUITY OPTIONS TO BE QUOTED
mthPackReqIdx	0	MONTHLY PACKAGE REQUIRE- MENT
mthPackReqEqt	0	MONTHLY PACKAGE REQUIRE- MENT
fulfPackIdxInd	0	FULFILLED
fulfPackEqtInd	O	FULFILLED

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#### td957Grp2, repeated 1 ... variable times:

#### td957KeyGrp2

product m PRODUCT

covReq o COVERAGE REQUIREMENT expToBeQuot o EXPIRATIONS TO BE QUOTED

nbrExrPrcToBeQuot o STRIKES TO BE QUOTED

nbrTolViolDays o TOLERATED DAYS WITH VIOLA-

**TIONS** 

reqMthVol o REQUIRED MONTHLY VOLUME

sumProdTim **TOTALS** o sumAccumTim **TOTALS** O sumReqTim **TOTALS** O sumCovTim **TOTALS** o sumViol **TOTALS** o sum Prod Vol M**TOTALS** tot QuoReqViolPct**TOTALS** 

mthReqCovTim o MONTHLY REQUIREMENT
mthReqViol o MONTHLY REQUIREMENT
mthReqVol o MONTHLY REQUIREMENT
mthReqQuoReqViolP o MONTHLY REQUIREMENT

fulfCovTimIndoFULFILLEDfulfViolIndoFULFILLEDfulfVolIndoFULFILLEDfulfQuoReqViolPctoFULFILLED

#### td957Rec, repeated 1 ... variable times:

factDat o DAY

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

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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

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

MONTHLY >= <= >= <= REQUIREMENT: 9999:59:59.99 99999 99999 9999.99%

FULFILLED: XXX XXX XXX XXX

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#### 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 **EXCHANGE MEMBER** m membExchIdNam m membClgIdCod**CLEARING MEMBER** m membClgIdNam m td959Grp1, repeated 1 ... variable times: td959KeyGrp1 packCod m **PACKAGE PRODUCT** product m td959Grp2, repeated 1 ... variable times: td959KeyGrp2 packCod **PACKAGE** m COVERAGE REQUIREMENT covReq O expToBeQuotEXPIRATIONS TO BE QUOTED O nbrExrPrcToBeQuotSTRIKES TO BE QUOTED o nbrTolViolDays o TOLERATED DAYS WITH VIOLA-**TIONS** reqMthVol REQUIRED MONTHLY VOLUME sumProdTim **TOTALS** o sumAccumTim **TOTALS** o sumReqTim **TOTALS** o sumCovTim **TOTALS** O sumViol o **TOTALS**

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sum Prod Vol M**TOTALS** TOTALS tot QuoReqViolPcto mth Req Cov TimMONTHLY REQUIREMENT o mth Req ViolMONTHLY REQUIREMENT o mthReqVol MONTHLY REQUIREMENT o mth Req Quo Req Viol PMONTHLY REQUIREMENT o fulfCovTimInd **FULFILLED** fulfViolInd FULFILLED fulfVolInd **FULFILLED** fulf Quo Req Viol Pct**FULFILLED** o td959Rec, repeated 1 ... variable times: factDat o DAY prodTim PROD.TIME o accumTim ACCUM.TIME o reqTim o REQUIREMENT covTim COVERED TIME violInd VIOLATION prodVolM VOLUME quoReqViolPctQR VIOL.PERC.

o

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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

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

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

FULFILLED: XXX XXX XXX XXX

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#### 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.

## ing

XML Report Structure	<u>M/O</u>	Text Report Headi
<u>td982</u>		
<u>rptHd</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptPrntEffDat	m	
rptPrntRunDat	m	
td982Grp, repeated 0 variable times:		
td982KeyGrp		
membEychIdCod	m	EXCHANGE MEM

**EXCHANGE MEMBER** membExchIdCod m

membExchIdNam m

membClgIdCod **CLEARING MEMBER** m

membClgIdNam m

td982Grp1, repeated 1 ... variable times:

td982KeyGrp1

**PRODUCT** product m packCod **PACKAGE** m

covReq COVERAGE REQUIREMENT o expToBeQuot EXPIRATIONS TO BE QUOTED o nbrExrPrcToBeQuot o STRIKES TO BE QUOTED

td982Rec, repeated 1 ... variable times:

factDat DAY o

prodTim PROD.TIME o REQUIREMENT reqTim o covTim **COVERED TIME** O violInd **VIOLATION** o

COVERED TIME (in %) covTimPercent o

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sumProdTim	0	TOTALS	
sumAccumTim	O	TOTALS	
sumReqTim	0	TOTALS	
sumCovTim	0	TOTALS	
sumViol	О	TOTALS	
sumCovTimPercent	O	TOTALS	

m

MONTHLY REQUIREMENT

DISCLAIMER

#### **Text Report Structure**

disclaimer

mthReqCovTim

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

PRODUCT: XXXX

PACKAGE: XXXXX

MONTHLY REQUIREMENT: 9999:59:59.99

DISCLAIMER:

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#### 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

Availability This report is available for all members.

XML Report Structure	<u>M/O</u>	<b>Text Report Heading</b>
<u>td983</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	0	
membId	0	
membLglNam	O	
rptPrntEffDat	m	
rptPrntEffTim	0	
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

T7 Releas	se 6.1			
XML Rep	ort Reference Manual			Version 1.1.4
D 1 1'				20.05.0010
Productio				30.05.2018
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	noRmmInstrumentsFulfilled	0	Number of Instrun	nents Fulfilled
	noRmmMtdDaysFulfilled	0	MTD Days Fufille	
	rmmMtdFulfilmentPct	0	MTD Fulfilment (	
•	Thin vital arriment et	Ü	WID I unimient (	70)
Text Repo	ort Structure			
Exchange Memb	per	Clearing 1		
	RMM Fulfilment MTD	Trading 1	Days In Month Trading Days	MTD Half Of Trading Days MTD
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXX	Χ	
	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		99	99 99
Product				
XXXXXXXXXXXX				
Day Numb	per of Instruments Fulfilled MTD Days Fufilled MTD Fulf			

99999 99 9999.99

31-12-09

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## 4.6 TE TES, Order and Quote Maintenance

#### **4.6.1** TE535 Cross and Quote Requests

Description For each market participant and for each exchange, this report lists all Cross

Trade Announcement and Request For Quote requests entered during the day.

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

Product, Instrument Type, Instrument ID and Request Time.

Note that RFQ requests automatically generated by the Matching Engine are

not listed on this report.

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

## XML Report Structure M/O Text Report Heading

## te535 rptHdr

- <u>-</u>	
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:	

#### 33301p, repeated 6 ... variable tr

#### te535KeyGrp

participantGrp

participant m Participant

partLngName m Participant Long Name

te535Grp1, repeated 1 ... variable times:

te535KeyGrp1

 $\underline{businessUnitGrp}$ 

businessUnit m BU

busUntLngName m BU Long Name businessUnitId m BU Identifier

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<u>te535Grp2</u>, repeated 1 ... variable times: te535KeyGrp2 user Trader m te535Grp3, repeated 1 ... variable times: te535KeyGrp3 reqTypem Type te535Grp4, repeated 1 ... variable times: te535KeyGrp4 instrumentGrp Product product m instrumentType InstType m instrumentId Instrument Id m instrumentMnemonic **Instrument Mnemonic** o isinCod isinCod o wknNo wknNo o instNam Instrument Name te535Rec, repeated 1 ... variable times: reqTime Time m buyCod B/So

#### **Text Report Structure**

reqQty

Participant	Partio	cipant Long Name		BU		BU Long	y Name	BU	Identifier	Trader	Туре
XXXXX	XXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXX	XXXXXXXXX	XXXXXXXX	XXXXXXX	XXXXXXXXXXXXXXX	 XXXXXXXXXXXXXXX	XXXXX	999999	XXXXXX	XXX
Product	InstType In	nstrument Id ame	Time	Instrumen		onic Quantity	isinCod	wknNo			
XXXXXXXXXXX		9999999999999999 XXXXXXXXXXXXXXXXXX					X XXXXXXXXXXX	XXXXXXXX	K		

Quantity

o

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#### 4.6.2 TE540 Daily Order Maintenance

Description For each market participant and for each exchange, this report lists all orders

regularly entered, traded, changed or deleted during the day.

The report is split per business unit, session and trader and sorted per product,

instrument type, instrument and time.

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

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

te540Grp3, repeated 1 ... variable times:

te540KeyGrp3

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#### <u>instrumentGrp</u>

product Product m instrumentType InstType m

instrumentId Instrument Id m

instrumentMnemonic **Instrument Mnemonic** o

isinCod isinCod o wknNo wknNo o

instNam Instrument Name

#### te540Rec, repeated 1 ... variable times:

Time time18 m Order ID exchange Order Ido alphaOrderNo Order No 0

clientIdentifier Client Identifier o investIdentifier Invest Identifier O investQualifier **Invest Qualifier** o execIdentifier Exec Identifier o execQualifier **Exec Qualifier** o liqProvActivity LiqProvActivity o

riskReduction Commodity Hedging Flag o

regOrderEvent RegOrderEvent o

activity Act m reason Reas m buyCod B/S o ordrTyp Typ o ordrQty Size limOrdrPrc LimPrc o stopPrice TrgPrc o execQty ExecQty  $\mathbf{o}$ execPrc ExecPrc o triggered Trg o I inactivated o pendingDeletion D o P persistent o tradingRestriction Res o

entryDate **Entry Date** entryTime Entry Time  $\mathbf{o}$ priorityDate Priority Date o priorityTime **Prority Time** o

timeValidity o Exp

expiryDate **Expiry Date** o

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businessUnit		BU Obo
	0	
busUntLngName	0	BU Obo Long Name Trader Obo
enteringUser clientRef	0	ClientRef
	0	
tradingCapacity  MatchInstCrossId	0	TC
	0	SMP-ID Crossed
Crossed	0	
tradeEnrichmentRuleId	О	Rule Id
<u>clearingData</u>		
commonClearingData		Talada Ma
clearingTakeUpMember	0	Take Up Mbr
ordOriginFirm	0	OrgFirm
beneficiary	0	Beneficia
customerInstr	0	C
complianceInfo	0	Compliance Info
originCountryCode	0	OCC
flexAcctInfo	0	Flex Account Info
freeText1	0	Text 1
freeText2	0	Text 2
freeText3	0	Text 3
<u>legClearingGrp</u>		
<u>leg1Grp</u>		
account	0	Leg 1
opnClsCod	0	
<u>leg2Grp</u>		
account	0	Leg 2
opnClsCod	0	
<u>leg3Grp</u>		
account	0	Leg 3
opnClsCod	0	
<u>leg4Grp</u>		
account	0	Leg 4
opnClsCod	0	
<u>leg5Grp</u>		
account	0	Leg 5
opnClsCod	О	

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Text Report Structure	
Participant Participant Long Name BU BU Long Name BU Trader	Identifier Session
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999 999999999
Product InstType Instrument Id Instrument Mnemonic isinCod wknNo Instrument Name	
XXXXXXXXXXX XXXXXXXX 99999999999999999	X
Time Order ID Order No Client Identifier Invest Identifier Invest Qua Exec Qualifier LiqProvActivity Commodity Hedging Flag RegOrderEvent Act LimPrc TrgPrc ExecQty ExecPrc Trg I D P Res Entry Date Entry Time Prority Time Exp Expiry Date BU Obo BU Obo Long Name ClientRef TC SMP-ID Crossed Rule Id Take Up Mbr OrgFirm Beneficia C Col Flex Account Info Text 1 Text 2 Text 3 Leg 1 Leg 2 2	Reas B/S Typ Size Priority Date Trader Obo mpliance Info OCC
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXX XXXX XXX 999,999 XX 31-12-09 XXXXXX XXXXXXXXXXXXXXXXXXX XX

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## 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 0 membId 0 membLglNamO rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m te545Grp, repeated 0 ... variable times: te545KeyGrp participantGrp participant Participant m partLngName Participant Long Name m te545Grp1, repeated 1 ... variable times: te545KeyGrp1

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husiness Unit Gra			
<u>businessUnitGrp</u> businessUnit	m	BU	
busUntLngName	m	BU Long Name	
businessUnitId	m	BU Identifier	
te545Grp2, repeated 1 variable times:	111	Do Identifiei	
<u>te545KeyGrp2</u>			
• •	m	User	
user	m	User	
te545Grp3, repeated 1 variable times:			
te545KeyGrp3			
<u>instrumentGrp</u>	m	Product	
product	m		
instrumentType instrumentId	m	InstType	
	m	Instrument Id	
instrumentMnemonic	0	Instrument Mnemonic	
isinCod	0	isinCod	
wknNo	0	wknNo	
instNam	0	Instrument Name	
te545Rec, repeated 1 variable times:		T	
time18	m	Time	
tesId	m	TES ID	
tesType	m	Type	
tesActivity	m	Act	
tesInitiatorBU	m	Initiator	
tesInitiatorUser	m	User	
isBroker	О	В	
isDisclosed	О	D	
tesDescription	О	Description	
execPrc	О	Price	
closTime	О	Clos Time	
entryTime	m	Entry Time	
execTime	О	Exec Time	
eventId	О	Event ID	
dealId	0	Deal ID	
<u>OnBehalfGrp</u>		<b>7.7.</b> 0.1	
businessUnit	0	BU Obo	
busUntLngName	0	BU Obo Long Name	
enteringUser	0	Trader Obo	
<u>legPriceByInitiatingUserGrp</u> , repeated	l 0 va		
instrumentId	m	Instrument Id	
instrumentMnemonic	О	Instrument Mnemonic	

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

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optUsedQty	О	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	0	Appr Time			
sideClearingInfo					
clientIdentifier	0	Client Identifier			
investIdentifier	O	Invest Identifier			
investQualifier	0	Invest Qualifier			
execIdentifier	0	Exec Identifier			
execQualifier	0	Exec Qualifier			
liqProvActivity	0	LiqProvActivity			
regOrderEvent	0	RegOrderEvent			
opnClsCod	0	OC			
account	0	AC			
flexAcctInfo	О	Flex Account Info			
tradingCapacity	0	TC			
clearingTakeUpMember	0	Take Up Mbr			
ordOriginFirm	0	OrgFirm			
beneficiary	О	Beneficia			
customerInstr	0	C			
complianceInfo	0	Compliance Info			
originCountryCode	0	OCC			
freeText1	О	Text 1			
freeText2	O	Text 2			
freeText3	O	Text 3			

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Text Report Structure	
Participant Participant Long Name	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
BU BU Long Name BU Identifier	
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
User	
XXXXXX	
Product InstType Instrument Id Instrument Mnemonic isinCod wknNo Instrument Name	
XXXXXXXXXXX XXXXXXXX 99999999999999999	[
Time TES ID Type Act Initiator User B D Description Price Entry Time Exec Time Event ID Deal ID BU Obo BU Obo Long Name Trader Obo	Clos Time
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Instrument Id Instrument Mnemonic Prc	
99999999999999999999999999999999999999	
SecurityID Nominal Mtrty Date security Name Coupon Rate CshPr Coupon Frq Settl Date SI Hdg Curr	rc
XXXXXXXXXXX 999,999,999 31-12-09 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	1999
ReferenceId Nominal SI Hdg Curr	
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Nominal Coupon Frq Rate CpnVarRef CpnVarOfs Swap Payer Swap Receiver Start Date End Date Curr	e Settl Date SI Hdg
999,999,999 XXXXXXXXXXXXXXXXXXXXXXXXXXX	

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Product Instr	rument Id	Instrument Mnemonic	TrnNo	UsedQty		
XXXXXXXXXXXX 9999999	 19999999999999 XXXX			999999999		
mmmmmmm ////////	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		mmmmm mmmm	. ,,,,,,,,,		
Custom Index						
+999999.999999						
Side ID	Exec Identifier	nit Trader Sts Appr Tim Exec Qualifier LiqProvi irm Beneficia C Compliance	Activity RegOrde	erEvent OC AC Flex	Account Info	Invest Qualifier TC
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999 XXXX XXXXXX XXXXXXXXXXXXXXXXXXXX		XXXX	XXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	(XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

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## 4.6.4 TE550 Open Order Detail

Description For each market participant and for each exchange, this report lists all orders

remaining in the order book at the end of the day.

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

remaining quantities are given.

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

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

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## te550KeyGrp3

## <u>instrumentGrp</u>

product m Product
instrumentType m InstType
instrumentId m Instrument Id

instrumentMnemonic o Instrument Mnemonic

isinCod o isinCod wknNo o wknNo

instNam o Instrument Name

#### te550Rec, repeated 1 ... variable times:

exchangeOrderId m Order ID alphaOrderNo m Order No

clientIdentifier Client Identifier o investIdentifier Invest Identifier O investQualifier **Invest Qualifier** o execIdentifier Exec Identifier o execQualifier **Exec Qualifier** liqProvActivity LiqProvActivity o

riskReduction o Commodity Hedging Flag

buyCod B/S m ordrTyp Тур m ordrQty Size m limOrdrPrcLimPrc o stopPrice TrgPrc o execQty ExecQty o triggered o Trg tradingRestriction Res o

entryDate m Entry Date
entryTime m Entry Time
priorityDate m Priority Date
priorityTime m Prority Time

timeValidity m Exp

expiryDate o Expiry Date clientRef o ClientRef tradingCapacity m TC MatchInstCrossId o SMP-ID

clearingData1

commonClearingData1

clearingTakeUpMember o Take Up Mbr ordOriginFirm o OrgFirm

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

T7 D-1 C					
T7 Release 6	.1			_	
XML Report F	Reference Manual				Version 1.1.4
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XML Report [	Descriptions				Page 156
Text Report S	<u>tructure</u>				
Participant	Participant Long Name	BU	BU Long Name	BU Ident	ifier Trader
XXXXX XXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XX XXXXXXXX XXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX 9	999999 XXXXXX
	ype Instrument Id rument Name	Instrument Mnemonic	isinCod	wknNo	
Order ID	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	on Throat Idontifion			
	LiqProvActivity Commodity He Entry Time Priority Take Up Mbr OrgFirm Benefici Text 3 Leg 1 Leg 2 Le	dging Flag B/S Typ Date Prority Time a Compliance Info	Size LimPrc Exp Expiry Date Clien	TrgPrc ExecQty T ntRef	Trg Res Entry Date TC SMP-ID
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	LiqProvActivity Commodity He Entry Time Priority Take Up Mbr OrgFirm Benefici Text 3 Leg 1 Leg 2 Le	dging Flag B/S Typ  Date Prority Time a Compliance Info g 3 Leg 4 Leg 5  XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	Size LimPrc Exp Expiry Date Clien Flex Account Info  XX XXXXX XX ,999 9999.99999+ 9999 XXX 31-12-09 XXXXX	TrgPrc ExecQty I atRef	Trg Res Entry Date TC SMP-ID 1 Text 2
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	LiqProvActivity Commodity He Entry Time Priority Take Up Mbr OrgFirm Benefici Text 3 Leg 1 Leg 2 Le XX XXXXXXXXXXXXXXXXXXXXXXXXXXXX	dging Flag B/S Typ  Date Prority Time a Compliance Info g 3 Leg 4 Leg 5  XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	Size LimPrc Exp Expiry Date Clien Flex Account Info  XX XXXXX XX ,999 9999.99999+ 9999 XXX 31-12-09 XXXXX	TrgPrc ExecQty I atRef	Trg Res Entry Date TC SMP-ID 1 Text 2
	LiqProvActivity Commodity He Entry Time Priority Take Up Mbr OrgFirm Benefici Text 3 Leg 1 Leg 2 Le  XX XXXXXXXXXXXXX XXXXXXXXXXXXXXXXXX	dging Flag B/S Typ  Date Prority Time a Compliance Info g 3 Leg 4 Leg 5  XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	Size LimPrc Exp Expiry Date Clien Flex Account Info  XX XXXXX XX ,999 9999.99999+ 9999 XXX 31-12-09 XXXXX	TrgPrc ExecQty I ntRef Text  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	Trg Res Entry Date TC SMP-ID 1 Text 2  XXX XXXXX XXX XXXX XXX 31-12-09 XX 9999999999 XXXXXXXXX XXXXXXXXXXXX  2999
Total Open Buy Ord Total Open Buy Vol	LiqProvActivity Commodity He Entry Time Priority Take Up Mbr OrgFirm Benefici Text 3 Leg 1 Leg 2 Le XX XXXXXXXXXXXXXXXXXXXXXXXXXXXX	dging Flag B/S Typ  Date Prority Time a Compliance Info g 3 Leg 4 Leg 5  XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	Size LimPrc Exp Expiry Date Clien Flex Account Info  XX XXXXX XX ,999 9999.99999+ 9999 XXX 31-12-09 XXXXX	TrgPrc ExecQty I ntRef Text  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	Trg Res Entry Date TC SMP-ID 1 Text 2

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## **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

<u>businessUnitGrp</u>

#### M/O Text Report Heading

```
te600
  rptHdr
    exchNam
                                                    m
    envText
                                                    m
    rptCod
                                                    m
    rptNam
                                                    m
    rptFlexKey
                                                    o
    membId
                                                    0
    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
```

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KML Report Reference Manual			Version 1.1.4
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The Report Besonptions			1480 100
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	s:		
time18	m	Time	
eventActivity	m	Act	
eventGrp, repeated 0 variable tin		_	
eventStatus	0	Status	
eventReportId	0	Negotiation Event Repo	
eventStartTime	0	Negotiation Event Start	Time
requesterGrp, repeated 0 1 tim		E and O min DII	
requesterOwnerBU	m	Event Owning BU	
requesterOwnerUser	m	Event Owning User	
requesterEnteringUser instrumentId	m	Entering User Instrument ID	
instrumentd instrumentMnemonic	0	Instrument Mnemonic	
instrumentType	0	InstType	
instrumentSubType	0	SubType	
numberOfLegs	0	Number of Legs	
instrumentLegGrp, repeated 0			
instrumentId	m	Leg ID	
instrumentMnemonic	0	Leg Mnemonic	
buyCod	0	B/S	
ratio	0	Ratio	
underlyingLegPriceGrp, repeated			
product	0	Und Prod	
instrumentId	0	Und Leg ID	
instrumentMnemonic	0	Und Leg Mnemonic	
buyCod	0	B/S	
ratio	0	Ratio	
eventType	0	Туре	

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				30.05.20
es	criptions			Page 1
	eventSide	0	Negotiation Event Side	
	eventOpenQty	0	Negotiation Event Open	Ouantity
	eventTotalDealQty	0	Negotiation Event Total	•
	eventOverallQty	0	Negotiation Event Overa	-
	refPrc	0	Reference Price	,
	refPrcTyp	0	Reference Price Type	
	deltaExch	0	Delta Exchange	
	negotiateUnderlying	0	Negotiate Underlying	
	underlyingDelta	0	Underlying Delta	
	lastNegotiatedPrc	0	Last Negotiated Price	
	lastNegotiatedQty	0	Last Negotiated Quantity	y
	noOfRespondents	0	Number of Respondents	
	showNoOfRespondents	0	Show Number of Respon	
	bidPrc	0	Bid Price	
	offerPrc	0	Offer Price	
	requote	0	Requote	
	sideFixed	0	Side Fixed	
	qtyFixed	0	Quantity Fixed	
	respondentVisibilityGrp, repeated (	) var	riable 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	0	Show Last Negotiated P	rice
	showLastNegotiatedPrcQty	0	Show Last Negotiated Q	<u>O</u> ty
	quoteGrp, repeated 0 variable time	s:		
	quoteId	m	Quote ID	
	respondentGrp, repeated 1 varial	ble tim	es:	
	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 time	s:		
	buyCod	О	B/S	
	prc	O	Price	

Quantity

o

qty

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m	Deal ID
0	Deal Report ID
m	Deal Status
s:	
m	BU Respondent
m	User Respondent
m	Entering User
m	Event Owning BU
m	Event Owning User
m	Entering User
0	Deal Creation Time
0	Deal Update Time
0	Quote ID
0	Price
0	Quantity
0	Underlying Effective Delta
0	Underlying Quantity
0	Underlying Delta
0	Underlying Price
0	Validity Time
0	Requester Side
0	Respondent Side
0	Deal Free Text
s:	
mes:	
0	BBO Type
0	Bid Price
0	Bid Quantity
0	Offer Price
0	Offer Quantity
0	Legs
0 va	riable times:
m	Leg ID
0	Leg Mnemonic
O	Bid Price
0	Bid Quantity
O	Offer Price
	0 m s: m m m m m m o o o o o o o o o o o o o o

Offer Quantity

0

 $of fer \\ Qty$ 

ATTL HOPOT	6.1 Reference Manual				Version 1.1.4
	. Reference Mariaur				VC131011 1.11.
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XML Report	Descriptions				Page 16
Text Report	Structure				
Participant 	Participant Long Name				
XXXXX XXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXX			
BU	BU Long Name	BU Identifier			
XXXXXXXX XXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXX 999999			
User					
XXXXXX					
Product					
XXXXXXXXXXX					
Eurex EnLight Ne	gotiation Event Details				
Event I	D 				
XXXXXXXXXXXXXX	XXXXXX				
Time	ACT				
 XXXXXXXXXXXXXXXXX					
Ctatua Event	Donort ID Front Ctort Time	Front Orming DII Front	Owning Haar Ent	oring Haor - Instrument	חד
Instrume	Report ID Event Start Time ent Mnemonic	InstType SubType Nu	mber of Legs	ering user instrument	IΝ
				XXXXXX 9999999999999999999999999999999	 999999
XXXXXXX	Leg Mnemon	ic B/S	Ratio		
XXXXXXXX Leg ID	Leg Mnemon				
XXXXXXXX Leg ID 999999999999999999		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999		
Leg ID99999999999999999999999999999999		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999 B/S Ratio		
Leg ID99999999999999999999999999999999	19999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999 B/S Ratio		
Leg ID 999999999999999999999999999999	d Leg ID Un	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999 B/S Ratio		
Leg ID  999999999999999999999  Und Prod Un  XXXXXXXX 9999999	d Leg ID Un 999999999999999999999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999 B/S Ratio  XX XXXX 999	e Delta Exchange	

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Negotiate Underlying Underlying Delta Last Negotiated Price Last Negotiated Quantity Num of Respondents Show N	Tum of Respondents
X 999.9999+ 9999.99999+ 999999999 99999999	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	
XXXXXXXX X XXXXXX X X X X X	Х
Quote ID	
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
BU Respondent User Respondent Entering User	
XXXXXXXX XXXXXX XXXXXXX	
Quote Free Text Underlying Delta Underlying Price	
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
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 Entering User Deal Creation Time Deal Update Time Quote ID Price Qu Underlying Effective Delta Underlying Quantity Underlying Delta Underlying Price Validi Requester Side Respondent Side Deal Free Text	antity
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	9999999
TOP OF BOOK DETAILS	
BBO Type Bid Price Bid Quantity Offer Price Offer Quantity	
XXXXXXXXXXXX 9999.9999+ 999999999 9999.99999+ 99999999	
Legs	
99	

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Leg ID	Leg Mnemonic	Bid Price	Bid Quantity	Offer Price	Offer Quantit	У
999999999999999999	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 X 9999.99999+	999999999	9999.99999+	99999999	- 9

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## 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.

te610KeyGrp3

Availability This report is available for all members.

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

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ort Descriptions		
product	m	Product
<u>te610Grp4</u> , repeated 1 variable times:		
te610KeyGrp4		
dealId	m	Deal ID
<u>te610Rec</u> , repeated 1 variable times:		
item	m	Item
dealTime	0	Deal Creation Time
eventId	m	Negotiation Event ID
instrumentId	0	Instrument ID
instrumentMnemonic	O	Instrument Mnemonic
instrumentType	0	InstType
instrumentSubType	0	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	0	Negotiation Event Type
eventSide	0	Negotiation Event Side
dealPrc	0	Price
dealQty	0	Quantity
dealFreeText	0	Deal Free Text
<u>bBOGrp</u> , repeated 0 variable times:		
bboType	0	BBO Type
bidPrc	0	Bid Price
bidQty	0	Bid Quantity
offerPrc	0	Offer Price
offerQty	0	Offer Quantity
numberOfLegs	0	Number of Legs
te610InstrumentLegGrp, repeated 0	variab	le times:
instrumentId	m	Leg ID
instrumentMnemonic	0	Leg Mnemonic
buyCod	0	B/S
ratio	0	Ratio
iBBOGrp, repeated 0 1 times:		
bidPrc	О	BidPrc

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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 BidPrc o bidQty BidQty O offerPrc Offer Price o offerQty o Offer Quantity refPrc Reference Price o refPrcTyp 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 BU Respondent m respondentOwnerUser m User Respondent respondentEnteringUser **Entering User** m showQty **Show Quantity** o showSide Show Side O updateTime Update Time o quoteId Quote ID m

underlyingDelta o Underlying Delta underlyingPrice o Underlying Price

quoteSideGrp, repeated 0 ... 2 times:

buyCod o B/S prc o Price qty o Quantity

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Production  (MML Report Descriptions    Page 16	T7 Release 6.1	
Text Report Descriptions  Fext Report Structure  articipant Participant Long Name  NOON INCOMMINISTRATION PRODUCTION PROD	XML Report Reference Manual	Version 1.1.
THE Deal Creation Time Negotiation Event ID Instrument ID Instrument Nomenonic Instityse Subtyse  WINDOW MANAGEMENT MANAGEMENT MANAGEMENT STATEMENT ID Instrument ID Instrument Nomenonic Instityse Subtyse  10 Respondent Statering User  WINDOWN MANAGEMENT	Production	30.05.201
AND BOLOGO Name BU Identifier  MANAGEMENTAL AND	XML Report Descriptions	Page 16
AND BOLOGO Name BU Identifier  MANAGEMENTAL AND		
BU BU Long Name BU Identifier    COLORIA MANAGEMENTAL MANAGEMENT AND	Text Report Structure	
BU Identifier  EXECUTED NAME  BU Identifier  EXECUTED NAME  Product  EXECUTED NAME  Deal ID  Instrument ID  Instrument Momenonic  Instrye SubType  999999  EXECUTED NAME NAME NAME NAME NAME NAME NAME NAME	Participant Participant Long Name	
Trader  Product  MANAGOMETICAL STATEMENT THE Negotiation Event ID Instrument ID Instrument Mnenonic InstType SubType  19999 MANAGOMETICAL STATEMENT STATEMENT STATEMENT STATEMENT STATEMENT STATEMENT MNENONIC InstType SubType  19999 MANAGOMETICAL STATEMENT STATEMENT STATEMENT STATEMENT STATEMENT MNENONIC InstType SubType  19999 MANAGOMETICAL STATEMENT STATEMENT STATEMENT STATEMENT STATEMENT MNENONIC InstType SubType  19999 MANAGOMETICAL STATEMENT STATEMENT STATEMENT STATEMENT STATEMENT MNENONIC InstType SubType  19999 MANAGOMETICAL STATEMENT STATEMENT STATEMENT STATEMENT STATEMENT STATEMENT MNENONIC InstType SubType  199999 MANAGOMETICAL STATEMENT ST	XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Product  XXXXXXXXXXXX  Deal ID  XXXXXXXXXXXXXX  Item Deal Creation Time Negotiation Event ID	BU BU Long Name BU Identifier	
Product    Product	XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Product  EXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	Trader	
Deal ID  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXX	
Deal ID  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	Product	
Item Deal Creation Time Negotiation Event ID Instrument ID Instrument Mnemonic InstType SubType 99999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 XXXXXXXXXXXXXX	
Item Deal Creation Time Negotiation Event ID Instrument ID Instrument Mnemonic InstType SubType 99999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	Deal ID	
Item Deal Creation Time Negotiation Event ID Instrument ID Instrument Mnemonic InstType SubType 99999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 XXXXXXXXXXXXXXXXXXXXX	
99999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	Tham Dool Chaption Time Negatiation Deapt ID Instrument ID Instrument ID Instrument Manager	Ingthuma Culimina
Wespondent User Respondent Entering User  XXXXXXXXX XXXXXX      Sepondents Quoting		
Espondents Quoting  999999  Went Owning BU Event Owning User Entering User  XXXXXXXXX XXXXXX XXXXXX  Egotiation Event Type Negotiation Event Side Price Quantity Free Text  X XXXX 9999.99999 999999999 XXXXXXXXXX	999999 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	CX XXXXXXXX XXXXXXX
despondents Quoting	BU Respondent User Respondent Entering User	
999999  Event Owning BU Event Owning User Entering User  XXXXXXXXX XXXXXX  Regotiation Event Type Negotiation Event Side Price Quantity Free Text  X XXXXX 9999.99999+ 999999999 XXXXXXXXXX	XXXXXXXX XXXXXXX XXXXXXX	
Went Owning BU Event Owning User Entering User  XXXXXXXXX XXXXXX  Regotiation Event Type Negotiation Event Side Price Quantity Free Text  X XXXXX 9999.99999+ 999999999 XXXXXXXXXX	Respondents Quoting	
XXXXXXXX	999999	
XXXXXXXX		
Regotiation Event Type Negotiation Event Side		
X XXXX 9999.99999+ 999999999 XXXXXXXXXXX	XXXXXXXX XXXXXXX XXXXXXX	
BBO Type BidPrc BidQty Offer Price Offer Quantity   XXXXXXXXXXXXX 9999.9999+ 999999999 9999.99999+ 99999999	Negotiation Event Type Negotiation Event Side Price Quantity Free Text	
	x xxxx 9999.9999+ 99999999 xxxxxxxxxxxxx	
XXXXXXXXXXX 9999.99999 9999.99999999999		
	 XXXXXXXXXXXX 9999.9999+ 99999999 9999.99999+ 99999999	
99	Number of Legs	
	99	

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Leg ID	Leg Mnemonic	B/S Ratio BidPrc BidQty	Offer Price Offer Quantity
9999999999999999999999 XXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	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
999999999999999999999 XXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXX 999 9999.99999+ 999999999	9999.99999+ 999999999
	ice Type Delta Exchange Und Delta	Und Effective Delta Und Quantity	Und Price
	XXXX 999.9999+	999.9999+ 999999999	9999.99999+
Negotiation Event Open Quant:	ity		
9999999	999		
BU Respondent User Respondent	t Entering User		
XXXXXXX XXXXXX	XXXXXX		
Show Quantity Show Side \( \text{I}	Update Time Quote ID	Underlying Delta Underlying Pr	ice
Х Х ХХХХ	XXXXXXXXXXXXXX	X 999.9999+ 9999.9999	· )9+
B/S Price Quantity			
XXXX 9999.99999+ 999999999			

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#### 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.

**BU** Identifier

m

This report is available only for derivative markets.

Frequency Daily.

businessUnitId

Availability This report is available for all members.

#### **XML Report Structure** M/O Text Report Heading

#### te810 <u>rptHdr</u> exchNam m envText m rptCod m rptNam m rptFlexKey o membId 0 membLglNam 0 rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m te810Grp, repeated 0 ... variable times: te810KeyGrp participantGrp participant Participant m partLngName Participant Long Name m te810Grp1, repeated 1 ... variable times: te810KeyGrp1 businessUnitGrp businessUnit BU m busUntLngName BU Long Name m

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

o

Typ

ordrTyp

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XML Report Reference Manual		Version 1.1.4	
5			
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XML Report Descriptions		Page 171	
tesType	О	TES	
limOrdrPrc	0	LimPrc	
timeValidity	0	Exp	
tradingRestriction	О	Res	
membClgIdCod	О	ClMbr	
cust	0	Customer	
usrOrdrNum	0	UsrOrdrNmbr	
text	0	Text	
tvtic	m	Trading Venue Transaction Identification-Code	
account	0	Account	
accountName	O	Account Name	
instrumentStatsGrp			
onExchStatsGrp			
sumTotBuyOrdr	m	Total On-Exch Buy Trades	
sumTotCntrBuy	m	·	
sumTotClgBuy	0	Clg Buy	
sumTotSellOrdr	m	Total On-Exch Sell Trades	
sumTotCntrSell	m		
sumTotClgSell	0	Clg Sell	
<u>tesStatsGrp</u>			
sumTESTotBuy	m	Total Buy TES Trades	
sumTESVolBuy	m		
sumTESClgBuy	0	Clg Buy	
sumTESTotSell	m	Total Sell TES Trades	
sumTESVolSell	m		
sumTESClgSell	0	Clg Sell	
productStatsGrp			
onExchProdStatsGrp			
sumProdTotBuyOrdr	m	Product Buy On-Exch Trades	
sumProdTotCntrBuy	m		
sumProdTotClgBuy	0	Clg Buy	
sumProdTotSellOrdr	m	Product Sell On-Exch Trades	
sumProdTotCntrSell	m	Toddet Self Oil Excil Hades	
sumProdTotClgSell	0	Clg Sell	
tesProdStatsGrp	U	C16 DOII	
sumProdTESTotBuy	m	Product Buy TES Trades	
sumProdTESVolBuy		Troduct Duy TEO Trades	
	m	Cla Ruy	
sumProdTESClgBuy	0	Clg Buy	

m

Product Sell TES Trades

sum ProdTESTotSell

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sumProdTESVolSell sumProdTESClgSell

m

o Clg Sell

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ANIE Report Reference Manual	VCIOIOII 1.1.1
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XML Report Descriptions	Page 173
Text Report Structure	
Participant Participant Long Name	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
BU BU Long Name BU Identifier	
Trader	
XXXXXX	
Product	
XXXXXXXXXXXX	
Product InstType Instrument Id Instrument Mnemonic isinCod wknNo Instrument Name TC	
XXXXXXXXXXX XXXXXXXX 999999999999	
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Time Type Event Step Deal Parent Deal Item Price Decompose Order I Side Liquidity Indicator B/S O/C P/F Quantity Trade Prc Clearing Qty Clearing Prc StraT Strategy Id Strategy Mnemonic Typ TES LimPrc Exp Res UsrOrdrNmbr Text TradingVenueTransactionIdentificationCode Account Account Name	Type ClMbr Customer
xxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxx	
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
Clg Buy 999,999,999	
Total On-Exch Sell Trades 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	

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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

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## 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
    rptPrntEffDat
                                                    m
    rptPrntEffTim
                                                    o
    rptPrntRunDat
                                                    m
  te812Grp, repeated 0 ... variable times:
    te812KeyGrp
       participantGrp
         participant
                                                          Participant
                                                    m
         partLngName
                                                          Participant Long Name
                                                    m
    te812Grp1, repeated 1 ... variable times:
       te812KeyGrp1
         <u>businessUnitGrp</u>
           businessUnit
                                                          BU
                                                    m
           busUntLngName
                                                          BU Long Name
                                                    m
           businessUnitId
                                                          BU Identifier
       te812Grp2, repeated 1 ... variable times:
         te812KeyGrp2
                                                          Trader
           user
                                                    m
```

te812Grp3, repeated 1 ... variable times:

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n		30.05.2018
ort Descriptions		Page 176
te812KeyGrp3		
product	m	Product
te812Grp4, repeated 1 variable times:	111	Troduct
te812KeyGrp4		
instrumentGrp		
product	m	Product
instrumentType	m	InstType
instrumentId	m	Instrument Id
instrumentMnemonic	0	Instrument Mnemonic
isinCod	0	isinCod
wknNo	0	wknNo
instNam	0	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	Тур
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
D = 1T + C = 1 C = 11		

m

sum Prod Tot Cntr Sell

T7 Releas	e 6.1							
XML Repo	rt Reference Manual						Vers	sion 1.1.4
Production							30	.05.2018
XML Repo	rt Descriptions							Page 177
Text Repor	rt Structure							
_	Participant Long Name							
XXXXX XX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX						
BU	BU Long Name	BU Identifier						
XXXXXXXX XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXX 999999						
Trader								
XXXXXX								
Product								
XXXXXXXXXXX								
	nstType Instrument Id Instrument Name	Instrument Mne	emonic	isinCo	d wkr	ıNo		
	XXXXXXX 999999999999999999 x		XXXXXXXX	 XXXXXXXX XXXXXXXX	· (XXX XXXX)	XXXXX		
Time	Type Order ID Exp Res ClMbr Customer		B/S S		leted Qty	Trade Prc	Тур	LimPrc
XXXXXXXXXXXXXXXXX	XXXX XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXX				999999	9999.99999+	XXX	999.99999+
Total Buy Prev	ented Self-Matches 999,999,999	999,999,999						
Total Sell Pre	vented Self-Matches 999,999,99	 9 999,999,999						
Product Total	 Buy Prevented Self-Matches 999	,999,999 999,999,999						

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

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## 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

AML Report Structure	<u>IVI/O</u>	Text Report Heading
<u>te910</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	0	
membId	0	
membLglNam	0	
rptPrntEffDat	m	
rptPrntEffTim	0	
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:		
<u>instrumentGrp</u>		
product	m	Product
instrumentType	m	InstType

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instrumentId	m	Instrument Id
instrumentMnemonic	0	Instrument Mnemonic
isinCod	0	isinCod
wknNo	0	wknNo
instNam	0	Instrument Name
isDisclosed	0	D
aggressor	0	Aggressor
numberOfBuy	0	Nb Buy
numberOfSell	0	Nb Sell
execQty	m	Quantity
execPrc	0	Trade Price
accumQty	0	AccumQty
highPrc	0	Higher Price
lowPrc	0	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

T7 Relea	ase 6.1	_	
XML Rep	oort Reference Manual		Version 1.1.4
Producti	on		30.05.2018
	oort Descriptions		Page 180
Text Rep	ort Structure		
Product			
XXXXXXXXXXXXXXX	[		
Time	Type MatchStep		
XXXXXXXXXXX	XXXXXXX XXXX 9999999999		
Product	InstType Instrument Id	Instrument Mnemonic isinCod wknNo	
	Instrument Name	D Aggressor Nb Buy Nb Sell Quantity Trade Price AccumQty Hi	gher Price Lower Price
		D Aggressor Nb Buy Nb Sell Quantity Trade Price AccumQty Hi	gher Price Lower Price
	 X XXXXXXXX 999999999999999999999999999		
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX			
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 X XXXXXXXX 999999999999999999999999999		
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX 99999999999999999999999999999		

99,999,999,999

-----

99,999,999,999

99,999,999,999

Tes Volume

ND Trades

ND Volume

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#### **4.6.10** TE930 T7 Daily Trade Statistics

Description This report provides the daily information for T7 trades executed on the

simple instrument level, included flexible instruments. The daily prices and trade volumes are listed for all options and futures series and summarised on the product level. This report is similar to the report TD930, that is based on clearing positions. In contrast, the report TE930 is based on the deal information directly obtained from T7. For Variance Futures and Total Return

OpnPrc

DlyHghPrcSignd

o

o

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.

opnPrc

dlyHghPrcSignd

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

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dlyLowPrcSignd	О	DlyLowPrcSignd
lstTrdPrc	О	LstTrdPrc
currSetImtPrc_1	О	SettlmPrc
dayTotVol	О	Volume
dayTesVol	0	TES Vol
mtdTotVol	0	MtdVolume
mtdTesVol	0	MtdTesVol
opnIntQty	0	OpnIntQty
sumClasDayTotVol	0	Totals per Class
sumClasDayTesVol	0	
sumClasMtdTotVol	o	
sumClasMtdTesVol	0	
sumClasOpnIntQty	0	
sumProdDayTotVol	m	Totals per Product
sumProdDayTesVol	m	
sumProdMtdTotVol	m	
sumProdMtdTesVol	m	
sumProdOpnIntQty	m	

## **Text Report Structure**

Product	PreviousClose	UnderClose
XXXXXXXXXXX	9,999.99999	9999,99999

CP	Instrument Id SettlmPrc	Volume	Instrument Mnemonic TES Vol	: MtdVolume	-	nPrc DlyHghPrcSignd OpnIntQty	DlyLowPrcSignd LstTrdPrc
X	999999999999999999999999999999999999999	,,,,	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX			.99999+ +9999.99999 9,999,999	+9999.99999 9999.99999+
To	tals per Class	99,999,999,999	99,999,999,999 99,9	99,999,999	 99,999,999,999 99	9,999,999,999	
To	tals per Product !	99,999,999,999	99,999,999,999 99,9	99,999,999	99,999,999,999 99	9,999,999,999	

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

tl001Rec, repeated 1 ... variable times:

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

Sumv	muitor	raic				111 1	JIALIL	KDAI		
Text Report Stru	<u>cture</u>									
Participant Pa	articipant	Long Name								
XXXXX XXXXXXXXXX	XXXXXXXXXX	XXXXXXXXXX	XXXXXXXXXX							
BU	BU Long N	ame	BU	Identifi	er					
XXXXXXXX XXXXXXXXXXXXXXXX	······································									
Currency										
XXX										
	BU BU Long Name BU Identifier  XXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXX									
XXXXXXXX X X 999999999	999999999	999999999	999999999	99999999	99999999	99999999.99	999999999.99	99999999.99	999999999.99	999999999.99
TOTAL PER DAY						99999999.99	99999999.99	99999999.99	999999999.99	999999999.99

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### 4.8 TR Trading Regulatory

#### 4.8.1 TR100 Order to Trade Ratio Report

tr100Rec2, repeated 1 ... variable times:

trDay

mmPrgrmCod

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

TRADING DAY

MM PROGRAM

m

 $\mathbf{o}$ 

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 <u>tr100</u> rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey o membId o membLglNam o rptPrntEffDatm rptPrntEffTim o rptPrntRunDat m tr100Grp, repeated 0 ... variable times: tr100KeyGrp participantGrp participant **Participant** m partLngName Participant Long Name m tr100Rec1, repeated 1 ... variable times: totTrdDaysTotal trading days in the current month m Trading Days (Month-to-Date) mtdDays m tr100Grp1, repeated 1 ... variable times: tr100KeyGrp1 product m Product

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

T7 Relea	ase 6.1					
XML Rep	oort Reference I	Manual				Version 1.1.4
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XML Rep	oort Description	S				Page 187
Text Rep	ort Structure					
Participant	Participant	Long Name				
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 XXXXXXXXXXXXXXXXXX	 XXX			
Total tradir	ng days in the curren	t month Trading D	ays (Month-to-Date)			
		99	99			
Product						
	-					
XXXXXXXXXXXX	(					
TRADING DAY	BASE LIMIT VOLUME B SPREAD QUALITY LIMI	ASE LIMIT COUNT P I TYPE VOLUME LIM	ACTOR VOLUME GRACE FA RODUCT FACTOR VOLUME ! IT TYPE COUNT SMC-FUL! COUNT OTR VOLUM!	PRODUCT FACTOR CO	UNT QUOTE PERFORMANCE IT VOLUME LIM	E QUOTE SIZE QUALITY TO COUNT ORDERED VOLUME
31-12-09	99999999999999 9.9999 xxxx	99999999999999 XXXXXXXXXXXXXX XXX	9.9999 99.9999 XXXXXXXXXXXXX X 99999 9999999999	99.9 999999999	9999	99999999999999999999999999999999999999

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#### 4.8.2 TR101 MiFID II OTR Report

Description This report provides each member with his daily values of OTRno and

> OTRvol per ISIN. In addition, the values of binding orders and quotes which had been added, modified, deleted and executed in the order book with respect to volume and numbers for the respective OTR are provided. The floor component is given as well. Futhermore, it provides those values split up by trader. The OTR values are provided per OTR instrument group and ISIN for one trading day. Report shall be provided three times intraday and one final

report will be made available on the following day.

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

This report is available only for cash markets.

Frequency Daily.

Availability This report is available for all members.

#### **XML Report Structure**

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

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#### tr101Grp2, repeated 1 ... variable times:

### tr101KeyGrp2

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

### tr101Rec, repeated 1 ... variable times:

sumOtrExecOrdrNo

Trader user m totalUserOrdrVol m Tot Trdr Ordr VoltotalUserExecOrdrVol m TotTrdrExecVol totalUserOrdrNo TotTrdrOrdrNo m total User Exec Ordr NoTot Tr dr Exec Nom Sum OTR Ordr VolsumOtrOrdrVolm SumOTRExecVol sumOtrExecOrdrVol m sumOtrOrdrNo SumOTROrdrNo m

m

SumOTRExecNo

T7 Release									
XML Repo	rt Reference	Manual						Versio	n 1.1.4
Production								30.0	5.2018
	ı rt Descriptic	ne							ge 190
AIVIL Nopo	Tt Descriptio	7113						1 4	igc 130
Text Repor	rt Structure								
Participant	Participa	nt Long Name							
XXXXX XX	XXXXXXXXXXXXXXXXXXXXX	 XXXXXXXXXXXXXXXXXX	XXXXXX						
BU	BU Long			Act Trade Day of		<del>-</del>			
XXXXXXX XXXXXX	XXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXX	XXX 999999		99		99		
OTR M	kt Grp	IsinCod	OTRvol	OTRno	Violation	MaxRatioVol	MaxRatioNo	FloorVol	FloorNo
XXXXXXXXXXXXXXX	XXXXXXXXXXXXXXX	XXXXXXXXXXX	999999999999999999999999999999999999999	999999999999999999999999999999999999999	Х	9999999999	999999999	9999999	9
Trader	TotTrdrOrdrVol	TotTrdrExecVol '	TotTrdrOrdrNo Tot	TrdrExecNo					
XXXX	999999999999	999999999999	999999999	999999999					
SumOTROrdrVol		9999999999999999							
SumOTRExecVol		999999999999999							
SumOTROrdrNo		9999999999							

9999999999

SumOTRExecNo

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#### 4.8.3 TR102 Excessive System Usage Report

Description This report contains daily excessive system usage per product per limit type.

> All the parameters required to calculate the Excessive System Usage (ESU) Fee are included in this report. This report additionally shows the ESU Fee in

Euro for the systematic violations as well as the accidental violations. Actually, the ESU Fee will be charged only in case of systematic violations.

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

one.

This report is available only for derivative markets.

Frequency Daily.

Availability This report is available for all members.

#### **XML Report Structure** M/O Text Report Heading

#### <u>tr102</u> rptHdr exchNam m envText m rptCod m rptNam m rptFlexKey membId o membLglNam o rptPrntEffDat m rptPrntEffTim o rptPrntRunDat m tr102Grp, repeated 0 ... variable times: tr102KeyGrp participantGrp participant Participant m partLngName Participant Long Name m tr102ProdGrp, repeated 1 ... variable times: tr102KeyGrp1 product Product m tr102ProdRec1, repeated 1 ... variable times: trDay m TRADING DAY tradVolume TRADED VOLUME m tr102ProdRec2, repeated 1 ... variable times: TRADING DAY trDay m

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

o

#### **Text Report Structure**

Participant Long Name

Participant

XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Product	
XXXXXXXXXX	X
TRADING DAY	TRADED VOLUME
31-12-09	999999999999999999999999999999999999999
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	XXXXXXXXX 9.9999 9999999999 9999 XXXXXXXX

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### 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 verifi-

File

o

cation and correction by the participant.

This report is only available as XML report.

Frequency Daily.

uploadFile

Availability This report is available for all members.

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

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XML Report	t Reference Manua	<u> </u>				Version 1.1.4
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rov	wNumber		0	Row		
tsF	Field		О	Field		
Text Report	Structure					
Participant	Participant Long Nam	е				
XXXXX XXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX				
BU	BU Long Name	BU Identifier				
XXXXXXXX XXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXX 999999				
Order ID	ShortCode Field	Error	File		Row	
XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXX		XXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XX 99999999999999999999999999999999999	

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XML Report Reference Manual	Version 1.1.4
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## **4.8.5** TR161 Identifier Mapping Status

Description This mapping status report provides a cumulative report on a daily basis, per

business unit and per exchange. For the ESMA audit trail reporting the defined valid mappings of short code ID to long value have been stored, incl.

ValidFrom

m

valid from and valid to dates.

This report is only available as XML report.

Frequency Daily.

validFrom

Availability This report is available for all members.

XML Report Structure	<u>M/O</u>	Text Report Heading
<u>tr161</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	0	
membId	0	
membLglNam	0	
rptPrntEffDat	m	
rptPrntEffTim	0	
rptPrntRunDat	m	
tr161Grp, repeated 0 variable times:		
tr161KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tr161Grp1, repeated 1 variable times:		
tr161KeyGrp1		
<u>businessUnitGrp</u>		
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
44.47		****

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validTo m ValidTo statusInd m StatusInd

## **Text Report Structure**

Participant	Participant 1	Long Name				
XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXX				
BU	BU Long Nar	me BU Identifier				
XXXXXXXX XXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX				
DateUploaded	ShortCode ID	Long Value	ClassRule	ValidFrom	ValidTo	StatusInd
31-12-09	XXXXXXXXXXXXXXXXXXXXXXX	***************************************	XXXXX	31-12-09	31-12-09	XXXXX

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#### 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

<u>tr162</u>	
<u>rptHdr</u>	
exchNam	m
envText	m
rptCod	m
rptNam	m
rptFlexKey	0
membId	O
membLglNam	O
rptPrntEffDat	m

<u>tr162Grp</u>, repeated 0 ... variable times:

tr162KeyGrp

rptPrntEffTim

rptPrntRunDat

participantGrp

participant m Participant

partLngName m Participant Long Name

o

m

<u>tr162Grp1</u>, repeated 1 ... variable times:

tr162KeyGrp1

businessUnitGrp

businessUnit m BU

busUntLngName m BU Long Name
businessUnitId m BU Identifier

<u>tr162Rec</u>, repeated 1 ... variable times:

 $date Uploaded \\ m \quad Date Uploaded$ 

algoId m AlgoID errDescription m Error uploadFile o File

T7 Relea	 se 6.1					_
XML Rep	ort Reference Manual					Version 1.1.4
D	-					20.05.2016
Production VMI Page	•••					30.05.2018
XIVIL Rep	ort Descriptions					Page 198
	rowNumber		0	Row		
	tsField		О	Field		
Text Repo	ort Structure					
Participant	Participant Long Name					
XXXXX		XXXXXXXX				
BU	BU Long Name	BU Identifier				
XXXXXXXX XXX		XXXXX 999999				
DateUploaded	AlgoID Error	File			Row	Field
DateUploaded		File	XXXXXXXX	 XXXXXXXXXX 99		

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## 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

AlgoID

Responsible Id

m

m

stored, incl.valid from date.

This report is only available as XML report.

Frequency Daily.

algoId

responsibleId

Availability This report is available for all members.

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

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<u>Text Report Structure</u>	
Participant Participant Long Name	
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
BU BU Long Name BU Identifier	
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	
DateUploaded ValidForm AlgoID ResponsibleId	

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#### 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
                                                           Participant
                                                    m
         partLngName
                                                           Participant Long Name
                                                    m
    tr901Grp1, repeated 1 ... variable times:
       tr901KeyGrp1
         businessUnitGrp
```

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businessUnit BU m busUntLngName BU Long Name m businessUnitId **BU** Identifier m ReportMonth transMonth m transStartMonth ReportStartMonth m ratioMarketDate RatioMarketDate m ratioMarketMtd RatioMarketMTD m ratioMarket12M RatioMarket12M m maxRatio Market Datem MaxRatio Market DatemaxRatioMarketMtd MaxRatioMarketMTDm maxRatioMarket 12MMaxRatioMarket12M m tr901Grp2, repeated 1 ... variable times: tr901KeyGrp2 instrumentGrp, repeated 1 ... variable times: product Product instrumentType m InstType instrumentId Instrument Id m instrumentMnemonic Instrument Mnemonic o isinCod o isinCod wknNo wknNo O instNamInstrument Name O tr901Rec, repeated 1 ... variable times: noSecDate m NoSecDate noSecMtd m NoSecMTD trading Sec 12MTradingSec12M m noTransactionsDate NoTransactionsDate m noTransactionsMtd NoTransactionsMTD m transactions12M Transactions12M m ratioSingleDate RatioSingleDate m ratioSingleMtd RatioSingleMTD m

RatioSingle12M

m

ratioSingle12M

T7 Relea								-		
XML Re	port Referei	nce Manual							Version 1	l . 1 .
Producti	ion							-	30.05.2	201
	port Descrip	otions						-	Page	
WIL IVO	port Bosoni	3110113						· .	1 480	
<u> Fext Rep</u>	ort Structu	<u>re</u>								
	DL!	ginant Long Name	2							
articipant	Parti	cipalit bolly walle	•							
Participant  XXXXX		XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX								
	XXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXX	entifier:	ReportMont	:h Repo:	rtStartMonth Rat	ioMarketDate R	NatioMarketMTD	
BU	XXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 XXXXXXXXXXX BU Ide		-	-	rtStartMonth Rat	ioMarketDate R	NatioMarketMTD	
XXXXX BU R	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	E MaxRatioMark	etMTD Ma	xRatioMark	cet12M				
XXXXX BU R	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	BU Ide	etMTD Ma  999999	xRatioMark	cet12M				
BU R.	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	BU Ide EE MaxRatioMark	etMTD Ma  999999 9999	xRatioMark	ret12M  9999				
XXXXX BU R	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	BU Ide EE MaxRatioMark	etMTD Ma  999999 9999	xRatioMark	ret12M  9999	XXXXXX	9999		
XXXXX  BU R XXXXXXX XX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	Long Name axRatioMarketDat  XXXXXXXXXXXXXXXXX  999  nstrument Id  ame	BU Ide Ee MaxRatioMark  CXXXXXXXXX  BU Ide Ee MaxRatioMark  CXXXXXXXX  Ins	etMTD Ma  999999 9999 strument	xRatioMark	9999	XXXXXX	9999 wknNo		

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#### 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	<u>M/O</u>	Text Report Heading
<u>tr902</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	O	
membId	O	
membLglNam	О	
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		
<u>businessUnitGrp</u>		
businessUnit	m	BU
busUntLngName	m	BU Long Name

bus Unt Lng Namem BU Long Name business Unit Id**BU** Identifier m transMonth ReportMonth m transStartMonth ReportStartMonth m ratioMarketDate RatioMarketDate m ratioMarketMtd m RatioMarketMTD ratioMarket12M RatioMarket12M m

T7 Release 6.1  XML Report Reference Manual  Production  XML Report Descriptions  Tax Report Descriptions  Tax Ratio Market Date  max Product  max Participant Long Rate  max Product									
MaxRatioMarketDate   m   MaxRatioMarketDate   maxRatioMarketDate   maxRatioMarketMtd   m   MaxRatioMarketMtD   maxRatioMarket12M   m   maxRatioMarket12M   maxRatioMarket13M   maxRatiomsDate   maxRatiomsDate   maxRatiomsDate   maxRatioMarket13M   maxRatiomsDate   maxRatioMarket13M   maxRatiomsDate   maxRatioMarket13M   maxR									
maxRatioMarketDate m MaxRatioMarketDate 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 transactionsMtd m NoTransactionsMtD transactions12M m Transactions12M ratioSingleDate m RatioSingleDate ratioSingleDate m RatioSingleDate ratioSingleDate m RatioSingleDate ratioSingleIAM m RatioSingleIAM  Text Report Structure  Participant Participant Long Nane  ###################################	XML Re	eport Reference Ma	nual					Ve	ersion 1.1.4
maxRatioMarketDate m MaxRatioMarketDate maxRatioMarketI2M m MaxRatioMarketI2M  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 noTransactionsDate m NoTransactionsDate noTransactions12M m TransactionsDate noTransactions12M m Transactions12M ratioSingleDate m RatioSingleDate ratioSingleDate m RatioSingleDate ratioSingleDate m RatioSingleDate ratioSingleI2M m RatioSingleDate  TatioSingle12M m RatioSingle12M  Text Report Structure  Participant Participant Long Name  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	Product	ion							 30.05.2018
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 noTransactionsDate m NoTransactionsMTD  tradingSec12M m NoTransactionsMTD  transactionsI2M m NoTransactionsMTD  transactionsI2M m Trasactions12M ratioSingleDate m RatioSingleDate ratioSingleDate m RatioSingleDate ratioSingleI2M m RatioSingleBate  ratioSingle12M m RatioSingleBate  Text Report Structure  Participant Participant Long Kane  BU BU Long Kane BU Identifier ReportMonth ReportStartMonth RatioMarketDate RatioMarketMTD  RatioMarketDate MaxBatioMarketDate MaxBatioMarketDate RatioMarketDate RatioMarketMTD  RatioMarketDate MaxBatioMarketDate MaxBatioMarketDate RatioMarketMTD  REXECUTED TradingSec12M NoTransactionsDate NoTransactionsMTD Transactions12M RatioSingleDate RatioSingleMTD RatioSingleI2M  NoSecDate NoSecMTD TradingSec12M NoTransactionsDate NoTransactionsMTD Transactions12M RatioSingleDate RatioSingleMTD RatioSingleI2M  NoSecDate NoSecMTD TradingSec12M NoTransactionsDate NoTransactionsMTD Transactions12M RatioSingleDate RatioSingleMTD RatioSingleI2M  NoSecDate NoSecMTD TradingSec12M NoTransactionsDate NoTransactionsMTD Transactions12M RatioSingleDate RatioSingleMTD RatioSingleI2M	XML Re	eport Descriptions							Page 205
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 noTransactionsDate m NoTransactionsMTD  tradingSec12M m NoTransactionsMTD  transactionsI2M m NoTransactionsMTD  transactionsI2M m Trasactions12M ratioSingleDate m RatioSingleDate ratioSingleDate m RatioSingleDate ratioSingleI2M m RatioSingleBate  ratioSingle12M m RatioSingleBate  Text Report Structure  Participant Participant Long Kane  BU BU Long Kane BU Identifier ReportMonth ReportStartMonth RatioMarketDate RatioMarketMTD  RatioMarketDate MaxBatioMarketDate MaxBatioMarketDate RatioMarketDate RatioMarketMTD  RatioMarketDate MaxBatioMarketDate MaxBatioMarketDate RatioMarketMTD  REXECUTED TradingSec12M NoTransactionsDate NoTransactionsMTD Transactions12M RatioSingleDate RatioSingleMTD RatioSingleI2M  NoSecDate NoSecMTD TradingSec12M NoTransactionsDate NoTransactionsMTD Transactions12M RatioSingleDate RatioSingleMTD RatioSingleI2M  NoSecDate NoSecMTD TradingSec12M NoTransactionsDate NoTransactionsMTD Transactions12M RatioSingleDate RatioSingleMTD RatioSingleI2M  NoSecDate NoSecMTD TradingSec12M NoTransactionsDate NoTransactionsMTD Transactions12M RatioSingleDate RatioSingleMTD RatioSingleI2M									
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product tr902Rec, repeated 1 variable times:  noSecDate m NoSecDate noSecMtd m NoSecMTD tradingSec12M m TradingSec12M noTransactionsDate m NoTransactionsDate noTransactionsMtd m NoTransactionsMTD transactionsI2M m TransactionsMTD transactions12M m TransactionsI2M ratioSingleDate m RatioSingleDate ratioSingleMtd m RatioSingleMtD ratioSingleI2M m RatioSingleI2M  Text Report Structure  Participant Participant Long Name  WXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	<u>-</u>		7 /						
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noTransactionsDate noTransactionsMtd transactions12M ratioSingleDate ratioSingleDate ratioSingleMtd ratioSingleHtd ratioSingle12M m RatioSingleMTD ratioSingle12M m RatioSingle12M  Text Report Structure  Participant Participant Long Name  XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		noSecMtd			m	NoSe	cMTD		
noTransactionsMtd transactions12M ratioSingleDate ratioSingleMtd ratioSingleMtd ratioSingleI2M  Text Report Structure  Participant Participant Participant Long Name  XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		tradingSec12M			m	Tradii	ngSec12M		
transactions12M m Transactions12M ratioSingleDate m RatioSingleDate ratioSingleMtd m RatioSingleMTD ratioSingle12M m RatioSingle12M  Text Report Structure  Participant Participant Long Name		noTransactionsI	Date		m	NoTra	ansactionsD	ate	
ratioSingleDate ratioSingleMtd ratioSingleI2M  m RatioSingleMTD ratioSingle12M  Text Report Structure  Participant Participant Long Name		noTransactions	Mtd		m	NoTra	ansactionsM	TD	
ratioSingleMtd ratioSingle12M  Text Report Structure  Participant Participant Long Name  XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		transactions12M	1		m	Trans	actions12M		
Text Report Structure  Participant Participant Long Name  **SXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		ratioSingleDate			m	Ratio	SingleDate		
Text Report Structure  Participant Participant Long Name  XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		ratioSingleMtd			m	Ratio	SingleMTD		
Participant Participant Long Name  XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		ratioSingle12M			m	Ratio	Single12M		
XXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	Text Re	port Structure							
BU BU Long Name BU Identifier ReportMonth ReportStartMonth RatioMarketDate RatioMarketMTD RatioMarket12M MaxRatioMarketDate MaxRatioMarketMTD MaxRatioMarket12M	Participan	t Participant Lo	ng Name						
RatioMarket12M MaxRatioMarketDate MaxRatioMarketMTD MaxRatioMarket12M	XXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXX						
Product XXXXXXXXXXXX  NoSecDate NoSecMTD TradingSec12M NoTransactionsDate NoTransactionsMTD Transactions12M RatioSingleDate RatioSingleMTD RatioSingle12M	-						Month RatioMarl	ketDate RatioMa	rketMTD
Product  XXXXXXXXXXXX  NoSecDate NoSecMTD TradingSec12M NoTransactionsDate NoTransactionsMTD Transactions12M RatioSingleDate RatioSingleMTD RatioSingle12M	XXXXXXXX X	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 XXXXXXXXXXXXXX	999999 XXX	 (XXX	XXXXXX	 (	 9999	9999
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NoSecDate NoSecMTD TradingSec12M NoTransactionsDate NoTransactionsMTD Transactions12M RatioSingleDate RatioSingleMTD RatioSingle12M	Product								
NoSecDate NoSecMTD TradingSec12M NoTransactionsDate NoTransactionsMTD Transactions12M RatioSingleDate RatioSingleMTD RatioSingle12M									
	XXXXXXXXX	XX							
99999 999999 9999999 99999999 999999999	NoSecDate 1	NoSecMTD TradingSec12M No	TransactionsDate N	JoTransactionsMTI	) Trans	actions12M F	RatioSingleDate	RatioSingleMTD	RatioSingle12M
	999999	 9999999      9999999	99999999	99999999	 )	 9999999999	9999	9999	9999
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## 4.9 TT Entitlement and Security

#### 4.9.1 TT132 Market Maker Protection

Description

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

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

When the quote trading exceeds a defined mmp limit on product or instrument type level, corresponding quotes are inactivated. For each quote inactivation (manual or due to a mmp limit break) and for each manual reactivation, two records are generated with the same time:

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

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

This report is available only for derivative markets.

Frequency Da

Availability This report is available for all members.

#### XML Report Structure

#### M/O Text Report Heading

AND Report Structure	1110	Text Report Heading
<u>tt132</u>		
<u>rptHdr</u>		
exchNam	m	
envText	m	
rptCod	m	
rptNam	m	
rptFlexKey	0	
membId	0	
membLglNam	0	
rptPrntEffDat	m	
rptPrntEffTim	0	
rptPrntRunDat	m	
tt132Grp, repeated 0 variable times:		
tt132KeyGrp		
participantGrp		
participant	m	Participant
partLngName	m	Participant Long Name
tt132Grp1, repeated 1 variable times:		

XML Repo	rt Reference Manual					Version 1.
Production	1					30.05.20
	rt Descriptions					Page 2
<u>tt13</u>	2KeyGrp1					
<u>b</u>	usinessUnitGrp					
	businessUnit		m	BU		
	busUntLngName		m	BU Long Name	e	
	businessUnitId		m	BU Identifier		
<u>tt13</u>	2Grp2, repeated 1 variable	times:				
<u>tt</u>	132KeyGrp2					
	product		m	Product		
<u>tt</u>	132Rec, repeated 1 variable	e times:				
	time18		m	Time		
	mmpActivity		m	Act		
	mmpReason		m	Reason		
	sessionId		m	Session		
	instrumentType		0	InstType		
	activationType		0	QuoAct		
	mmpVolume		0	Volume		
	mmpPercent		0	Percent		
	mmpDelta		0	Delta		
	mmpVega		0	Vega		
	mmpTimeWindow		О	TimeWin		
Text Repor	rt Structure					
Participant	Participant Long Name	BU	В	U Long Name	BU Identifi	er Product
XXXXXX XX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	X XXXXXXXX XXXX	XXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	 XXXX 9999	99 XXXXXXXXX
Time	Act Reason Session InstType Qu	oAct Volume	Percent	Delta Vega	TimeWin	

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#### 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.

## Heading

XML Report Structure	<u>M/</u>	<u>O</u>	Text Report
<u>tt133</u>			
<u>rptHdr</u>			
exchNam	m		
envText	m		
rptCod	m		
rptNam	m		
rptFlexKey	0		
membId	0		
membLglNam	0		
rptPrntEffDat	m		
rptPrntEffTim	0		
rptPrntRunDat	m		
tt133Grp, repeated 0 variable times:			
tt133KeyGrp			
<u>participantGrp</u>			

<u>participantGrp</u>

participant Participant m

partLngName Participant Long Name m

tt133Grp1, repeated 1 ... variable times:

tt133KeyGrp1

**businessUnitGrp** 

businessUnit m BU

busUntLngName BU Long Name m BU Identifier business Unit Idm

tt133Grp2, repeated 1 ... variable times:

tt133KeyGrp2

Trader user m

tt133Rec, repeated 1 ... variable times:

audtEntId Entered by m audtApprId m Approved by

F7 D L C 1					
T7 Release 6.1 XML Report Refere	nce Manual				Version 1.1.4
THE ROBOTE HOTOLO	nee manaar				Vereien 11111
Production					30.05.2018
XML Report Descri	ptions				Page 209
updDat			m	Update Date	
updTim			m	Update Time	
mktGrpl	Nam		m	Market	
action			m	Action	
audtExe	cId		O	Executed By	
totUserIdR	iskEvt		m	Total User Risk Events	
totBusinessU	nitIdRiskEvt		m	Total Business Unit Ris	k Events
totParticipantIdRiskEvt m Total Participant Risk E			vents		
Fort Donaut Sturet	•••				
Text Report Structu					
Participant Parti 	cipant Long Name				
XXXXX XXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX				
BU BU	Long Name BU 1	Identifier			
XXXXXXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	999999			
Trader					
XXXXXX					
Entered by	Approved by Action	Update		ate Time Market uted By	
(XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	XXXX XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX			 :59:59	
Total User Risk Events		99999			
Total Business Unit Risk E	vents	99999			
Total Participant Risk Eve	nts	99999			

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

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## **Text Report Structure**

23:59:59.99 X

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## 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 "23:59:59.99999999"

Table 5.1 - Tag Formats

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

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Decodes	The decoded literals belonging to the the generic text reports.	valid values constants as used in
Descriptions	A short description of the value's fund	ctional meaning.

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

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## 6 XML Report Tag Descriptions

The following sections provide specific information on XML Report tags.

#### 6.1 account

Description This field contains the account group code, which gives the type and the sub

type of trading account in which the transaction is executed.

Format alphanumeric 2

Where used: RD135 Trade Enrichment Rule Status

TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail

TE810 T7 Daily Trade Confirmation

### 6.2 accountName

Description This field contains the descriptive name of the account defined by the account

owner.

Format alphanumeric 32

Where used: RD135 Trade Enrichment Rule Status

TE810 T7 Daily Trade Confirmation

#### 6.3 accruedDistribution

Description This field represents the Accrued Distribution amount of the previous

business day incremented by the Daily Distribution amount calculated for the

business day.

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

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## 6.4 accruedFunding

Description This field represents the Accrued Funding amount of the previous business

day incremented by the Daily Funding amount calculated for the business day.

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

## 6.5 acctTypGrp

Description This field contains the account type, which is the member's account (position/

transaction account) in which the transaction is executed.

Format alphanumeric 2

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

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB068 Transaction Overview

TC810 T7 Daily Trade Confirmation

# 6.6 accumQty

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

Format numeric 9

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Where used: TC910 T7 Daily Match Step Activity

TE910 T7 Daily Trade Activity

### 6.7 accumTim

Description This field indicates the accumulated time with valid quotes in relevant series.

It is also known as basis quotation time and used to calculate the quotation

coverage.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement

#### 6.8 action

Description This field shows the GUI action that is required to be processed in RDS. Valid

values: stopBusinessUnit stopBusinessUnitMarketSupervision releaseBusinessUnit releaseBusinessUnitMarketSupervision stopUser releaseUser

 $stop User Market Supervision\ release User Market Supervision.$ 

Format alphanumeric 40

Where used: TT133 Trading Risk Events

## 6.9 activationType

Description This field contains the activation type.

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

Where used: TT132 Market Maker Protection

# 6.10 activity

Description This field contains the activity information.

Format alphanumeric 1

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

Where used: TC540 Daily Order Maintenance TE540 Daily Order Maintenance

## 6.11 actnCod

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

Format alphanumeric 1

Valid ValuesDecodesDescriptions1SStop2RRelease

Where used: TT135 Risk Event Report

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# 6.12 actTradeDay

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

Format numeric 2

Where used: TR101 MiFID II OTR Report

### 6.13 addCrt

Description This field contains the additional credit.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

### 6.14 addMembId

Description This field contains the additional member ID.

Format alphanumeric 5

Where used: CB042 Fee Per Executed Order

# 6.15 aggressor

Description This field indicates the aggressor side.

Format alphanumeric 1

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

B Buy Incoming order was a Buy order S Sell Incoming order was a Sell order

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Where used: TC910 T7 Daily Match Step Activity

TE910 T7 Daily Trade Activity

## 6.16 algoId

Description The field contains the unique numeric representation for an 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** 

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# 6.19 approvalTime

Description This field contains the time provided by the Exchange when the TES side is

approved.

Format TimeFormat18

Where used: TE545 Daily TES Maintenance

### 6.20 armvm

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

Format numeric signed 12, 6

Where used: TA114 Variance Futures Parameter

## 6.21 aT

Description This field displays the account type, in which the transaction took place.

Possible values: 'P' (Proprietary) 'A' Agent)

'M'(Designated Sponsor)

Format alphanumeric 1

Where used: TL001 System Transaction Overview

# 6.22 audtApprId

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

event.

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Where used: TT133 Trading Risk Events

#### 6.23 audtEntId

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

event..

Format alphanumeric 30

Where used: TT133 Trading Risk Events

#### 6.24 audtExecId

Description This field indicates The user (usually a Service Administrator) on whose

behalf the trading risk action was entered by the Market Supervision..

Format alphanumeric 30

Where used: TT133 Trading Risk Events

## 6.25 audtValAfter

Description This field indicates the Audit Trail Data After change.

Format alphanumeric 32

Where used: RD110 User Profile Maintenance

RD120 User Transaction Size Limit Maintenance RD130 Trade Enrichment Rule Maintenance

RD140 Pre-trade Limits Maintenance - Trading Participant

#### 6.26 audtValBefore

Description This field indicates the Audit Trail Data Before change.

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Format alphanumeric 32

Where used: RD110 User Profile Maintenance

RD120 User Transaction Size Limit Maintenance RD130 Trade Enrichment Rule Maintenance

RD140 Pre-trade Limits Maintenance - Trading Participant

### 6.27 baseCnt

Description This field contains the basis limit for the transaction based OTR for the

respective product group.

Format numeric 13

Where used: TR100 Order to Trade Ratio Report

### 6.28 baseVol

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

product group.

Format numeric 13

Where used: TR100 Order to Trade Ratio Report

## 6.29 bboType

Description This field contains the type of BBO.

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

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

of leg book.

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

quantity.

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Format alphanumeric 1

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

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

# 6.30 beneficiary

Description This field contains a reference number agreed between the Eurex exchange

participant and its external cooperation partner from different exchange, used

in selected cooperation links such as with KRX.

Format alphanumeric 9

Where used: RD135 Trade Enrichment Rule Status

TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail

# 6.31 bestExecution

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

Format alphanumeric 1

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

FALSE The order was not entered as BEST Order TRUE The order was entered as BEST Order

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

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### 6.32 bidPrc

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

Format numeric signed 9, 5

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

### 6.33 bidQty

Description This field indicates the quantity of an order which has been submitted or has

not yet been executed.

Format numeric 9

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

## 6.34 businessDay

Description This field contains current business day.

Format alphanumeric 10

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

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

## 6.35 businessDayOffset

Description This field represents the Business Date Offset, i.e. the number of business

days subtracted (when negative) from or added (when positive) to the Business Date in order to get the corresponding Day Settlement Date.

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Format numeric signed 2

Where used: TA115 Total Return Futures Parameters

#### 6.36 businessUnit

Description This field indicates the business unit.

Format alphanumeric 8

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

RD110 User Profile Maintenance

**RD115 User Profile Status** 

RD120 User Transaction Size Limit Maintenance RD125 User Transaction Size Limit Status RD130 Trade Enrichment Rule Maintenance

**RD135 Trade Enrichment Rule Status** 

RD140 Pre-trade Limits Maintenance - Trading Participant

RD145 Pre-trade Limits Status - Trading Participant

TC230 Cross and Quote Requests TC540 Daily Order Maintenance

TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches

TE535 Cross and Quote Requests TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches TL001 System Transaction Overview

TR101 MiFID II OTR Report TR160 Identifier Mapping Error TR161 Identifier Mapping Status

TR162 Algo HFT Error

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TR163 Algo HFT Status

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

TT132 Market Maker Protection TT133 Trading Risk Events TT135 Risk Event Report

#### 6.37 businessUnitId

Description This field indicates numeric identifier of the business unit.

Format numeric 6

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

RD110 User Profile Maintenance

**RD115 User Profile Status** 

RD120 User Transaction Size Limit Maintenance

RD125 User Transaction Size Limit Status RD130 Trade Enrichment Rule Maintenance

RD135 Trade Enrichment Rule Status

RD140 Pre-trade Limits Maintenance - Trading Participant

TC230 Cross and Quote Requests TC540 Daily Order Maintenance TC550 Open Order Detail

1C330 Open Order Detail

TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches

TE535 Cross and Quote Requests TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

TL001 System Transaction Overview

TR101 MiFID II OTR Report TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR162 Algo HFT Error

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TR163 Algo HFT Status

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

TT132 Market Maker Protection TT133 Trading Risk Events TT135 Risk Event Report

### 6.38 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

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TR163 Algo HFT Status

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

TT132 Market Maker Protection TT133 Trading Risk Events TT135 Risk Event Report

### 6.39 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 ValuesDecodesDescriptionsBBuySSellPPayr(Derivatives specific)RRecr(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 trans-

action.

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Format alphanumeric 32

Where used: TE545 Daily TES Maintenance

# 6.41 category

Description This field contains the user category.

Format alphanumeric 28

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

Algorithmic Trading Engine

Electronic Eye

Order Routing System

Quote Machine

Trader Development Program

**Trading Engine** 

Where used: RD115 User Profile Status

#### 6.42 classifViolation

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

Format alphanumeric 9

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

0 n.a.

1 Accidental 2 Systematic

Where used: TR102 Excessive System Usage Report

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#### 6.43 classRule

Description States type of the long value.

Format alphanumeric 1

Valid ValuesDecodesDescriptionsNNNational IDLLLEI

EMPTY Indicates that the long value has to be 'AGGR'

Where used: TR161 Identifier Mapping Status

# 6.44 clearingParticipant

Description Clearing Member of the exchange that has a specific Clearing Business Unit

which receives trade information for the trades of all own trading business units as well as for the trades of the trading business units of related Non-

Clearing Members.

Format alphanumeric 5

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

## 6.45 clearingPrc

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

price.

Format numeric signed 9, 5

Where used: TE810 T7 Daily Trade Confirmation

## 6.46 clearingPriceOffset

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

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Format numeric 12, 6

Where used: TA114 Variance Futures Parameter

# 6.47 clearingQty

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

executed quantity.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

# 6.48 clearingTakeUpMember

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

Format alphanumeric 5

Where used: RD135 Trade Enrichment Rule Status

TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail

### 6.49 clientIdentifier

Description This field contains the Code used to identify the client of an order for agent

account of the member or participant of the trading venue.

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Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail

#### 6.50 clientRef

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

Format alphanumeric 20

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

TE540 Daily Order Maintenance TE550 Open Order Detail

#### 6.51 closTime

Description This field contains the Closure Time entered by the initiating user of the TES

trade and corresponds to the original trader agreement time.

Format TimeFormat18

Where used: TE545 Daily TES Maintenance

### 6.52 cntrClasCod

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

or Put option.

Format alphanumeric 1

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

C Call P ut

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Where used: TA113 Complex and Flexible Instrument Definition

TA116 Decay Split Table

TE930 T7 Daily Trade Statistics

# 6.53 cntrExpDat

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

of the contract.

Format DateFormat

Where used: TA113 Complex and Flexible Instrument Definition

## 6.54 cntrVersNo

Description This field indicates the contract version number. This field is valid for options

only. The version number of the contract is increased by 1 for each capital

adjustment on the product.

Format numeric 1

Where used: TA113 Complex and Flexible Instrument Definition

TA116 Decay Split Table

# 6.55 complianceInfo

Description This field contains free format text used by traders to indicate to the

compliance authorities their trading strategy.

Format alphanumeric 20

Where used: TE540 Daily Order Maintenance

TE545 Daily TES Maintenance TE550 Open Order Detail

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### 6.56 contractMonth

Description This field indicates the contract month of the instrument.

Format numeric 2

Where used: TA116 Decay Split Table

## 6.57 contractYear

Description This field indicates the contract year of the instrument.

Format numeric 4

Where used: TA116 Decay Split Table

# 6.58 cooperationPartner

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

cooperation partner

Format alphanumeric 4

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

XKFE Korea Exchange (Futures Market)

XTAF Taiwan Futures Exchange

Where used: RD135 Trade Enrichment Rule Status

# 6.59 couponFrq

Description This field contains the textual specification for the coupon frequency, which is

the number ofinterest payments (coupon) made annually.

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Where used: TE545 Daily TES Maintenance

## 6.60 couponRat

Description This field contains the textual specification for the coupon rate, which is the

yearly rate of interest a bond receives on its face value.

Format alphanumeric 32

Where used: TE545 Daily TES Maintenance

## 6.61 couponVarOfs

Description This field contains the textual specification for the variable offset rate, which

is expressed as +/- n basis points (reference rate). It is applicable for EFS

transactions only.

Format alphanumeric 32

Where used: TE545 Daily TES Maintenance

# 6.62 couponVarRef

Description This field contains the textual specification for the reference rate, which is

used as the variable rate for the swap. It is applicable for EFS transactions

only.

Format alphanumeric 32

Where used: TE545 Daily TES Maintenance

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## 6.63 covReq

Description This field contains coverage requirement, which is the percentage of trading

period required to be covered by good quotes for a member registered under

advanced or permanent market maker program.

Format numeric 5

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement TD982 Special Report French Equity Options

### 6.64 covTim

Description This field contains coverage time, which is the total time for which active

good quotes were provided on the series in the market trading hours.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement TD982 Special Report French Equity Options

### 6.65 covTimPercent

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

Format numeric 6, 2

Where used: TD982 Special Report French Equity Options

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### 6.66 Crossed

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

match prevention.

Format alphanumeric 1

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

Y SMP action took place
N No SMP action took place

Where used: TE540 Daily Order Maintenance

### 6.67 cshPrcConv

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

Format numeric 8, 4

Where used: TE545 Daily TES Maintenance

## 6.68 ctpyStlIdAct

Description This field contains the settlement account of CounterParty Member.

Format alphanumeric 35

Where used: TC810 T7 Daily Trade Confirmation

# 6.69 ctpyStlIdLoc

Description This field contains the settlement location of CounterParty Member.

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Where used: TC810 T7 Daily Trade Confirmation

# 6.70 ctrPtyId

Description This field contains the counterparty member ID.

Format alphanumeric 5

Where used: TC810 T7 Daily Trade Confirmation

# 6.71 currDayAmnt

Description This field displays the amount of transaction limit fees for each market group

on the current day.

Format numeric 11, 2

Where used: TL001 System Transaction Overview

## 6.72 currSetlmtPrc\_1

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

Format numeric 9, 5

Where used: TE930 T7 Daily Trade Statistics

# 6.73 currTypCod

Description This field indicates the currency in which transactions will be settled. The

currency code is based on the ISO standard.

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Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund

CB080 Monthly Fee and Rebate Statement

TC540 Daily Order Maintenance TC550 Open Order Detail TD930 Daily Trade Statistics TE545 Daily TES Maintenance TL001 System Transaction Overview

#### 6.74 cust

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

of the transaction.

Format alphanumeric 12

Where used: TC812 T7 Daily Prevented Self-Matches

TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

### 6.75 customerInstr

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

ation (FIA) and contains information about the way how the order has been entered in the system. It may be used by the clearing applications to charge the

corresponding fees.

Format alphanumeric 1

Where used: TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

#### 6.76 customIndex

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

price conversion.

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Format numeric signed 12, 6

Where used: TE545 Daily TES Maintenance

## 6.77 dailyDistribution

Description This field represents the Distribution amount calculated for the day from the

Distribution Index difference between the business day and the previous

business day.

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

# 6.78 dailyFunding

Description This field represents the Daily Funding amount calculated from the Funding

Rate entered for the day and applied for the Funding Days to the 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

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# 6.80 dayCutLim

Description This field contain the day cut off limit.

Format numeric 10

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

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

## 6.81 daySettlDate

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

Business Day Offset.

Format DateFormat

Where used: TA115 Total Return Futures Parameters

# 6.82 daysToMaturity

Description This field represents the Days to Maturity calculated as the calendar day

difference between the Expiration Settlement Date and the Day Settlement

Date.

Format numeric 4

Where used: TA115 Total Return Futures Parameters

# 6.83 dayTesVol

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

Format numeric 9

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Where used: TE930 T7 Daily Trade Statistics

## 6.84 dayTotVol

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

Format numeric 9

Where used: TD930 Daily Trade Statistics

TE930 T7 Daily Trade Statistics

#### 6.85 dCutLim

Description This field contains the daily cut limit, which is the maximum number of quote

requests used for calculating the daily violation percentage.

Format numeric 10

Where used: TD940 Daily Regular Market Making Quote Request Performance

TD941 Daily Basis Building Block Liquidity Provider Quote Request Perfor-

mance

TD942 Daily Advanced Market Making Quote Request Performance

### 6.86 dealFreeText

Description This field contains the free text provided by the requester to the respondent as

part of deal.

Format alphanumeric 20

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

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### 6.87 dealId

Description This field contains the Deal ID generated by the Selective RFQ service

(unique per business day).

Format alphanumeric 20

Where used: TE545 Daily TES Maintenance

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

#### 6.88 dealItem

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

Format numeric 10

Where used: TC540 Daily Order Maintenance

TC810 T7 Daily Trade Confirmation TE810 T7 Daily Trade Confirmation

### 6.89 dealPrc

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

RFQ service.

Format numeric signed 9, 5

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

## 6.90 dealQty

Description This field contains the quantity of the Deal generated in the context of

Selective RFQ service.

Format numeric 9

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Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

## 6.91 dealQuoteId

Description This field contains the Quote ID of the Quote which is part of the Deal

generated in the context of the Selective RFQ service.

Format alphanumeric 20

Where used: TE600 Eurex EnLight Maintenance

# 6.92 dealReportId

Description This field contains the Deal ID provided by the Requester as part of the Order

that resulted in this Deal.

Format alphanumeric 20

Where used: TE600 Eurex EnLight Maintenance

# 6.93 dealStatus

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

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

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Where used: TE600 Eurex EnLight Maintenance

#### 6.94 dealTime

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

generated.

Format TimeFormat18

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

## 6.95 dealUpdateTime

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

updated.

Format TimeFormat18

Where used: TE600 Eurex EnLight Maintenance

# 6.96 decaySplit

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

Format numeric 2

Where used: TA116 Decay Split Table

# 6.97 defaultClearingPriceOffset

Description This field indicates the default value used to initialize the clearing price offset

of new variance futures contracts.

Format numeric 12, 6

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Where used: TA114 Variance Futures Parameter

## 6.98 deletedQty

Description In case of SMP (Self-Match Prevention), this field contains the total deleted

quantity due to SMP. For incoming orders/quote sides, this is the sum of the smpDeletedQty and any other cancelled quantity according to the Self-Match Prevention rule. For resting orders/quote sides deletedQty is identical to

smpDeletedQty.

Format numeric 9

Where used: TC812 T7 Daily Prevented Self-Matches

TE812 Daily Prevented Self-Matches

#### 6.99 delProtected

Description This field contains the information whether a user is protected from deletion

by the business unit service administrator.

Format alphanumeric 1

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

False - is not protected from delettion

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.

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<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

0 FALSE 1 TRUE

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

### 6.101 discFactor

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

expiration.

Format numeric 10, 9

Where used: TA114 Variance Futures Parameter

# 6.102 disclaimer

Description This field contains the disclaimer of the report.

Format alphanumeric 300

Where used: TD982 Special Report French Equity Options

# 6.103 distributionIndex

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

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

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## 6.104 dlyHghPrc

Description This field indicates the highest trade price of the contract or external under-

lying recorded in the current day.

Format numeric 9, 5

Where used: TD930 Daily Trade Statistics

## 6.105 dlyHghPrcSignd

Description This field indicates the highest trade price of the contract or external under-

lying recorded in the current day.

Format numeric signed 9, 5

Where used: TE930 T7 Daily Trade Statistics

## 6.106 dlyLowPrc

Description This field indicates the lowest trade price of the contract or external under-

lying recorded in the current day.

Format numeric 9, 5

Where used: TD930 Daily Trade Statistics

## 6.107 dlyLowPrcSignd

Description This field indicates the lowest trade price of the contract or external under-

lying recorded in the current day.

Format numeric signed 9, 5

Where used: TE930 T7 Daily Trade Statistics

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### 6.108 dscr1

Description This field contains the descriptor.

Format alphanumeric 132

Where used: CB068 Transaction Overview

### 6.109 dwzNo

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

Format numeric 4

Where used: TC810 T7 Daily Trade Confirmation

# 6.110 effMaxCalSprdQty

Description This field contains the effective maximum allowed future spread quantity for

a trader in a given product.

Format numeric 9

Where used: RD125 User Transaction Size Limit Status

# 6.111 effMaxOrdrQty

Description This field contains the effective maximum quantity of regular order, which is

allowed to the trader in the given product.

Format numeric 9

Where used: RD125 User Transaction Size Limit Status

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# 6.112 effMaxTESQty

Description This field contains the effective maximum quantity of a TES trade, which is

allowed to the trader in the given product.

Format numeric 9

Where used: RD125 User Transaction Size Limit Status

#### 6.113 effStatus

Description This field contains the effective user status.

Format alphanumeric 1

Valid ValuesDecodesDescriptions11Active22Suspended

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.

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Valid ValuesDecodesDescriptions1YYes

2 N No

Where used: RD115 User Profile Status

## 6.116 enableBESTAcct

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

only relevant for Cash Market.

Format alphanumeric 1

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

1 Y Yes 2 N No

Where used: RD115 User Profile Status

# 6.117 enableMarketMakingAcct

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

account and is only relevant for Cash Market.

Format alphanumeric 1

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

1 Y Yes 2 N No

Where used: RD115 User Profile Status

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# 6.118 enableProprietaryAcct

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

and is only relevant for Cash Market.

Format alphanumeric 1

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

1 Y Yes 2 N No

Where used: RD115 User Profile Status

# 6.119 enableRisklessPrincipalAcct

Description This flag indicate if trader is allowed to act in riskless account (allowed to use

Riskless trading capacity)

Format numeric 1

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

1 Y Yes 2 N No

Where used: RD115 User Profile Status

#### 6.120 endDat

Description This field indicates the end date, up to which the member's transactions are

considered while generating the report.

Format DateFormat

Where used: TE545 Daily TES Maintenance

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### 6.121 enteringUser

Description This field indicates the user who entered the order.

Format alphanumeric 6

Where used: TC540 Daily Order Maintenance

TC810 T7 Daily Trade Confirmation TE540 Daily Order Maintenance TE545 Daily TES Maintenance

#### 6.122 entRole

Description This field contains the entitlement role.

Format alphanumeric 30

Where used: RD110 User Profile Maintenance

**RD115 User Profile Status** 

# 6.123 entryDate

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

generic date format.

Format DateFormat

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

TE540 Daily Order Maintenance TE550 Open Order Detail

# 6.124 entryTime

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

generic time format.

ı	
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Format TimeFormat18

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail

#### 6.125 envText

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

Format alphanumeric 1

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

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

RD110 User Profile Maintenance

**RD115 User Profile Status** 

RD120 User Transaction Size Limit Maintenance RD125 User Transaction Size Limit Status RD130 Trade Enrichment Rule Maintenance

**RD135 Trade Enrichment Rule Status** 

RD140 Pre-trade Limits Maintenance - Trading Participant RD145 Pre-trade Limits Status - Trading Participant

RD155 Pre-trade Limits Status - Clearing Participant TA113 Complex and Flexible Instrument Definition

TA114 Variance Futures Parameter TA115 Total Return Futures Parameters

TA116 Decay Split Table

TC230 Cross and Quote Requests TC540 Daily Order Maintenance TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation

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TC812 T7 Daily Prevented Self-Matches

TC910 T7 Daily Match Step Activity

TD930 Daily Trade Statistics

TD940 Daily Regular Market Making Quote Request Performance

TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance

TD942 Daily Advanced Market Making Quote Request Performance

TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance

TD944 Daily Advanced Market Making Strategy Quote Request Performance

TD945 MTD - Regular Market Making Quote Request Performance

TD946 MTD - Basis Building Block Liquidity Provider Quote Request

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TD947 MTD - Advanced Market Making Quote Request Performance

TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Performance

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TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

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TD959 Designated Market Making Measurement

TD982 Special Report French Equity Options

TD983 Regulatory Market Making MTD

**TE535 Cross and Quote Requests** 

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE550 Open Order Detail

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TE910 T7 Daily Trade Activity

TE930 T7 Daily Trade Statistics

TL001 System Transaction Overview

TR100 Order to Trade Ratio Report

TR101 MiFID II OTR Report

TR102 Excessive System Usage Report

TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR162 Algo HFT Error

TR163 Algo HFT Status

TR901 MiFID II Message Rate Report

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

# 6.126 errDescription

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

Format alphanumeric 2

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

TR162 Algo HFT Error

TR160 Identifier Mapping Error

# 6.127 etiCmlVol

Where used:

Description This field contains the cumulated ETI volume.

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Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

### 6.128 etiFeeAftReb

Description This field contains the ETI fee after rebate.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

### 6.129 etiFeeReb

Description This field contains the ETI fee rebate.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

### 6.130 etiUnRebFee

Description This field contains the unrebated fee.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

# 6.131 eventActivity

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

Event.

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Format alphanumeric 1

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

Where used: TE600 Eurex EnLight Maintenance

### 6.132 eventId

Description This field contains the Negotiation Event ID given by the Selective RFQ

service (unique per business day).

Format alphanumeric 20

Where used: TE545 Daily TES Maintenance

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

# 6.133 eventOpenQty

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

sponding Show Quantity Flag

Format numeric 9

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

### 6.134 eventOverallQty

Description This field contains the Overall Quantity which is sum of the Open Quantity

and the Total Deal Quantity.

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Format numeric 9

Where used: TE600 Eurex EnLight Maintenance

# 6.135 eventReportId

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

Requester.

Format alphanumeric 20

Where used: TE600 Eurex EnLight Maintenance

# 6.136 eventSide

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

Format alphanumeric 1

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

B Buy Buy S Sell Sell

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

### 6.137 eventStartTime

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

format.

Format TimeFormat18

Where used: TE600 Eurex EnLight Maintenance

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### 6.138 eventStatus

Description This field contains the status of the Negotiation Event.

Format alphanumeric 1

Valid ValuesDecodesDescriptions1OPENOpen2CLOSEClose3EXPExpired4SYSCLSClosed 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 ValuesDecodesDescriptions1IIndicative2FFirm

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Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

#### 6.141 excessTxn

Description This field contains excess transactions above the transaction limit

Format numeric 12

Where used: TR102 Excessive System Usage Report

### 6.142 exchangeOrderId

Description This field indicates the unique order ID stamped at the exchange or the order

identification number assigned to an order by the Eurex classic exchange.

Format alphanumeric 20

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches

TE540 Daily Order Maintenance

TE550 Open Order Detail

TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches TR160 Identifier Mapping Error

### 6.143 exchCurrTypCod

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

Format alphanumeric 3

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

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#### 6.144 exchNam

Description This field contains the exchange name.

Format alphanumeric 5

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

EUREX Eurex
EEX EEX
XETR XETRA
XVIE VIENNA
XDUB DUBLIN

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report

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RD110 User Profile Maintenance

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RD120 User Transaction Size Limit Maintenance RD125 User Transaction Size Limit Status

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**RD135 Trade Enrichment Rule Status** 

RD140 Pre-trade Limits Maintenance - Trading Participant

RD145 Pre-trade Limits Status - Trading Participant RD155 Pre-trade Limits Status - Clearing Participant TA113 Complex and Flexible Instrument Definition

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TD942 Daily Advanced Market Making Quote Request Performance

TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance

TD944 Daily Advanced Market Making Strategy Quote Request Performance

TD945 MTD - Regular Market Making Quote Request Performance

TD946 MTD - Basis Building Block Liquidity Provider Quote Request

Performance

TD947 MTD - Advanced Market Making Quote Request Performance

TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

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TD949 MTD - Advanced Market Making Strategy Quote Request Performance

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TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE550 Open Order Detail

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TE910 T7 Daily Trade Activity

TE930 T7 Daily Trade Statistics

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TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR162 Algo HFT Error

TR163 Algo HFT Status

TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

TT132 Market Maker Protection

TT133 Trading Risk Events

TT135 Risk Event Report

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#### 6.145 exchRat

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

currency.

Format numeric 16, 9

Where used: CB042 Fee Per Executed Order

TC810 T7 Daily Trade Confirmation

# 6.146 execIdentifier

Description This field is used to identify the person or algorithm with the member of the

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

Format alphanumeric 20

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail

#### 6.147 execPrc

Description This field contains the order execution price, which may be different from the

limit price provided by the participant. In case of SMP (Self-Match

Prevention), this field contains the price level at which the self-match was

prevented.

Format numeric signed 9, 5

Where used: TC540 Daily Order Maintenance

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

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

### 6.148 execQty

Description This field contains the order executed quantity, which is the matched quantity

as a result of a trade.

Format numeric 9

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation TC910 T7 Daily Match Step Activity TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail

TE810 T7 Daily Trade Confirmation TE910 T7 Daily Trade Activity

### 6.149 execQualifier

Description Execution qualifier field is required to distinguish between human/natural

persons {National\_ID} and Algos {Algo ID}.

Format alphanumeric 7

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

24 Human Entered by human/natural person

22 Algo Entered by Algorithm

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail

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### 6.150 execTime

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

executed.

Format TimeFormat18

Where used: TE545 Daily TES Maintenance

# 6.151 exerStylTyp

Description This field indicates the exercise style of the option, which determines when

the option can be exercised by the option holder.

Format alphanumeric 1

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

A American

E European

Where used: TA113 Complex and Flexible Instrument Definition

### **6.152** expDat

Description This field contains the expiration date of the contract.

Format DateFormat

Where used: TA114 Variance Futures Parameter

**TA115 Total Return Futures Parameters** 

### 6.153 expiryDate

Description This field contains the expiration date of the order applied by the participant.

The order remains valid until this date.

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Format DateFormat

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

TE540 Daily Order Maintenance TE550 Open Order Detail

# 6.154 expRat

Description This field indicates the interpolated interest rate till the contract expiration

given in percentage.

Format numeric signed 6, 4

Where used: TA114 Variance Futures Parameter

# 6.155 expSettlDate

Description This field represents the Expiration Settlement Date, i.e. the Expiration Date

of the contract plus the Business Day Offset.

Format DateFormat

Where used: TA115 Total Return Futures Parameters

# 6.156 expToBeQuot

Description This field contains the number of expirations to be quoted as an obligation to a

market maker program.

Format numeric 5

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Where used: TD954 Stressed Market Conditions

TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement TD982 Special Report French Equity Options

#### 6.157 factDat

Description This field indicates the reporting business day.

Format DateFormat

Where used: TD954 Stressed Market Conditions

TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement TD982 Special Report French Equity Options TD983 Regulatory Market Making MTD

### 6.158 feeAdj

Description This field contains the fee adjustment type.

Format alphanumeric 40

Where used: CB080 Monthly Fee and Rebate Statement

#### **6.159 feeAmnt**

Description This field contains the fee amount for the contract.

Format numeric signed 15, 2

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Where used: CB080 Monthly Fee and Rebate Statement

# 6.160 feeCrtDayAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

### 6.161 feeCrtMthAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

### 6.162 feeCrtMthBal

Description This field contains the fee current monthly balance.

Format numeric 15, 2

Where used: CB060 Fee Statement

### **6.163 feeEUR**

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

Format numeric 7, 2

Where used: TR102 Excessive System Usage Report

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### 6.164 feeFloor

Description This field displays the minimum number of free transactions per member on

that day (can be increased by higher number of trades, see field "limit").

Format numeric 9

Where used: TL001 System Transaction Overview

#### 6.165 feePRatio

Description This field displays the individual, daily member ratio.

Calculated by: number of transactions divided by number of trades.

Interpretation: if pRatio is smaller than ratio, then no Transaction Limit Fee

will be incurred.

Format numeric 8

Where used: TL001 System Transaction Overview

### 6.166 feePrvDayAmnt

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

type.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

### 6.167 feePrvMthAmnt

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

Format numeric 15, 2

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Where used: CB050 Fee Overall Summary

# 6.168 feeRatio

Description This field displays the proportions which are applied for each market group

(fixed by Deutsche Börse AG).

Format numeric 8

Where used: TL001 System Transaction Overview

# 6.169 feeTypCod

Description This field contains the Fee Type Code.

Format alphanumeric 3

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

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804	804	XON UTIL FEE	
805	805	MIDPNT LQTY CRT	
806	806	SMP	
81A	81A	SP SF EQ F	
81B	81B	SP SF EQ V	
81C	81C	SP REF TAF EQ F	
81D	81D	SP REF TAF EQ V	
81E	81E	SP REF TRF EQ F	
81F	81F	SP REF TRF EQ V	
81G	81G	ADD CCP EQ	
81H	81H	ADD NONCCP EQ 1	
81I	81I	ADD NONCCP EQ 2	
81J	81J	ADD NONCCP EQ 3	
81K	81K	ADD NONCCP EQ 4	
82A	82A	TRF BON LIS F	
82B	82B	TRF BON LIS V	
82C	82C	TRF BON NPUB F	
82D	82D	TRF BON NPUB V1	
82E	82E	TRF BON NPUB V2	
82F	82F	TRF BON PUB F	
82G	82G	TRF BON PUB V	
81L	81L	TRF EQ F	
81M	81M	TRF EQ V	
82H	82H	TAF BON F	
82I	82I	LISTINGFEE XETR	
82J	82J	TAF BON LIS V	
82K	82K	TAF BON V	
81N	81N	TAF EQ F	
810	810	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	
820	82O	SP TA B PUB F	
82P	82P	SP TA B PUB V	

SP TR B NPUB F

82Q

82Q

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

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB080 Monthly Fee and Rebate Statement

# 6.170 feeTypNam

Description This field contains the fee type name.

Format alphanumeric 40

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<u>Valid Values</u>	<u>Decodes</u>	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

T7 Palacas C 1		
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		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 Valuebased price (ETI/NP order)
MUTUAL FUNDS	MUTUAL FUNDS	Transaction Fees for Mutual Funds
EQU CONT AUCT	EQU CONT AUCT	Transaction Fees for Equities in Continuous Auction Trading Model
BONDS	BONDS	Transaction Fees for Bonds
BONDS SSF	BONDS SSF	Specialist Service Fee for Bonds
ETI TEMP DAX	ETI TEMP DAX	ETI TEMP DAX
ETI TEMP ETFETC	ETI TEMP ETFETC	ETI TEMP ETFETC
PERF BASED REB	PERF BASED REB	Performance Based Rebate for Specialists
PERF BASED REB	PERF BASED REB	Performance Based Rebate for Specialists
DESI REFUND	DESI REFUND	Designated Sponsor Refund for trades of a Designated Sponsor
REB NEW MEM	REB NEW MEM	Rebate for new Xetra Member
MINIMUM FEE	MINIMUM FEE	Minimum transaction fees per month. Only the difference between minimum amount and the reached transaction fees is charged.
TL QUOTES FEE	TL QUOTES FEE	Transaction Limit Fee for Quotes (Excessive Usage)
TL INQ FEE	TL INQ FEE	Transaction Limit Fee for Inquiries (Excessive Usage)
TL ORDER FEE	TL ORDER FEE	Transaction Limit Fee for Orders (Excessive

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

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TAF BON LIS V	TAF BON LIS V	fix 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 FIXTRADING	G FEE PRED II EQUIT LIST FIXTRADING FEE PRED II EQUIT LIST FIX

TRADING FEE PRED II EQUIT LIST VARTRADING FEE PRED II EQUIT LIST VARTRADING FEE PRED II EQUIT LIST VAR

TRADING FEE PRED II EQUIT LIST FIXTRADING FEE PRED II EQUIT LIST FIXTRADING FEE PRED II EQUIT LIST FIX

TRADING FEE PRED II EQUIT LIST VARTRADING FEE PRED II EQUIT LIST VARTRADING FEE PRED II EQUIT LIST VAR

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB080 Monthly Fee and Rebate Statement

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#### 6.171 feeYtdAmnt

Description This field contains the Fee Year To Date Amount. Current year's calculated

fees at previous month's value per fee type (does not include fees from deleted

clearing relationships).

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

### 6.172 finalIndex

Description This field represents the Final Index set to the daily Underlying Index and

used for the Preliminary to Final price conversion.

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

#### 6.173 fixClOrdId

Description This field contains the FIX client order id.

Format alphanumeric 20

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

#### 6.174 fixedRat

Description This field contains the textual specification for the rate of interest applicable

on the fixed leg of the swap/exchange trade.

Format alphanumeric 32

Where used: TE545 Daily TES Maintenance

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### 6.175 flexAcctInfo

Description This field contains the flexible account information entered by members as

free format text in order to segregate their clients positions.

Format alphanumeric 32

Where used: TE540 Daily Order Maintenance

TE545 Daily TES Maintenance TE550 Open Order Detail

#### 6.176 floor

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

Format numeric 12

Where used: TR102 Excessive System Usage Report

### 6.177 floorNo

Description This field provides the different floors of the number based OTR for regular

members and market makers.

Format numeric 1

Where used: TR101 MiFID II OTR Report

# 6.178 floorType

Description This field indicates whether member was qualified for MM Base, possible

values are "MM Floor. / .non-MM Floor".

Format alphanumeric 12

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Where used: TR102 Excessive System Usage Report

#### 6.179 floorVol

Description This field displays the minimum number of otr free transactions per member

on that day (can be increased by higher number of trades, see field "limit").

Format numeric 7

Where used: TR101 MiFID II OTR Report

### 6.180 flxCntrSynProdId

Description This field contains a synthetical product ID for flexible contracts. It is derived

from regular product ID by configuring it according to the settlement type and

exercise type.

Format alphanumeric 4

Where used: TA113 Complex and Flexible Instrument Definition

# 6.181 flxOptCntrExerPrc

Description This field contains the flexible option contract exercise price, which is defined

by the participant. It is the price at which the underlying will be received or

delivered when the contract is exercised.

Format numeric 9, 4

Where used: TA113 Complex and Flexible Instrument Definition

#### 6.182 freeText1

Description This field contains the text entered by the participant.

For Eurex Classic this fields displays the content of the Text field.

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Format alphanumeric 12

Where used: RD135 Trade Enrichment Rule Status

TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail

#### 6.183 freeText2

Description This field contains the text entered by the participant.

For Eurex Classic this fields displays the content of the Cust field.

Format alphanumeric 12

Where used: RD135 Trade Enrichment Rule Status

TC540 Daily Order Maintenance

TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail

#### 6.184 freeText3

Description This field contains the text entered by the participant.

For Eurex Classic this fields displays the content of the UsrOrdrNum field.

Format alphanumeric 12

Where used: RD135 Trade Enrichment Rule Status

TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail

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#### 6.185 freeText4

Description This field contains the text entered by the participant. This field displays the

content of the memberInternalOrderNumber.

Format alphanumeric 16

Where used: RD135 Trade Enrichment Rule Status

### 6.186 fulfCovTimInd

Description This field indicates whether quotes are provided for the minimum coverage

time required as per the market maker package obligations.

Format alphanumeric 3

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

YES Yes NO No

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement

### 6.187 fulfilled

Description Fulfillment Indicator

Format alphanumeric 1

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

0 NO 1 YES

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Where used: TD943 Daily Strategy Building Block Liquidity Provider Quote Request

Performance

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

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

### 6.188 fulfPackEqtInd

Description This field indicates whether the market maker package requirement for the

minimum number of equity products is fulfilled.

Format alphanumeric 1

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

Y Yes N No

Where used: TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

### 6.189 fulfPackIdxInd

Description This field indicates whether the market maker package requirement for the

minimum number of quotes on index based option products is fulfilled.

Format alphanumeric 1

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

Y Yes N No

Where used: TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

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#### 6.190 fulfPackInd

Description This field indicates whether the market maker package requirement for the

minimum number of quotes on respective option products is fulfilled.

Format alphanumeric 3

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

YES Yes NO No

Where used: TD955 Building Block Liquidity Provider Measurement

### 6.191 fulfQuoReqViolPct

Description This field indicates whether the total valid quotes request violation percentage

is less than or equal to the monthly allowed violation percentage.

Format alphanumeric 3

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

YES Yes NO No

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement

### 6.192 fulfSizeCovInd

Description This field indicates whether quotes are provided for the minimum coverage

time required as per the market maker package obligations, where the larger

size requirement is fulfilled. Valid Values: YES and NO

Format alphanumeric 3

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<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

YES Yes NO No

Where used: TD955 Building Block Liquidity Provider Measurement

### 6.193 fulfSmcCovrdTimeInd

Description This field indicates whether for this product the SMC Covered Time is greater

than or equal to the SMC Required Time (mtd). Valid Values: YES and NO

Format alphanumeric 3

Where used: TD954 Stressed Market Conditions

### 6.194 fulfSpreadCovInd

Description This field indicates whether quotes are provided for the minimum coverage

time required as per the market maker package obligations, where the tighter

spread requirement is fulfilled. Valid Values: YES and NO

Format alphanumeric 3

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

YES Yes NO No

Where used: TD955 Building Block Liquidity Provider Measurement

### 6.195 fulfStrategyQrInd

Description This field indicates whether the market maker "Strategy"-Building Block

requirement for the minimum number of strategy quote requests is fulfilled.

Format alphanumeric 3

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<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

YES Yes NO No

Where used: TD955 Building Block Liquidity Provider Measurement

## 6.196 fulfViolInd

Description This field indicates whether the sum of violations is less or equal to the

maximum number of tolerated violation days.

Format alphanumeric 3

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

YES Yes NO No

Where used: TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement

## 6.197 fulfVolInd

Description This field indicates whether the sum of market maker volume is greater than

or equal to the required monthly volume.

Format alphanumeric 3

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

YES Yes NO No

Where used: TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement

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# 6.198 funding Days

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 oblig-

atory 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 Perfor-

mance

TD942 Daily Advanced Market Making Quote Request Performance TD945 MTD - Regular Market Making Quote Request Performance TD946 MTD - Basis Building Block Liquidity Provider Quote Request

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Performance

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

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

## 6.201 graceFactor

Description This field contains a Grace Factor which allows Market Makers with Quote

Performance lower than the Market Maker performance requirement to be

eligible for the Market Maker Floor.

Format numeric 5, 4

Where used: TR102 Excessive System Usage Report

## 6.202 graceFactorCnt

Description Grace Factor which allows Market Makers with Quote Performance lower

than the Market Maker performance requirement to be eligible for the Market

Maker Floor for the transaction based OTR.

Format numeric 5, 4

Where used: TR100 Order to Trade Ratio Report

## 6.203 graceFactorVol

Description Grace Factor which allows Market Makers with Quote Performance lower

than the Market Maker performance requirement to be eligible for the Market

Maker Floor for the volume based OTR.

Format numeric 5, 4

Where used: TR100 Order to Trade Ratio Report

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# 6.204 halfMtdDays

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

Format numeric 2

Where used: TD983 Regulatory Market Making MTD

## **6.205** hdgTyp

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

Format alphanumeric 3

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

DUR Duration Hedge
PF Price Factor Hedge
PFC Price Factor Hedge
NOM Nominal Hedge

Where used: TE545 Daily TES Maintenance

## 6.206 headroom

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

Format numeric 5, 4

Where used: TR102 Excessive System Usage Report

# 6.207 highPrc

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

Format numeric signed 9, 5

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Where used: TC910 T7 Daily Match Step Activity

TE910 T7 Daily Trade Activity

## 6.208 inactivated

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

Format alphanumeric 1

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

0 Active 1 I Inactive

Where used: TC540 Daily Order Maintenance

TE540 Daily Order Maintenance

# 6.209 initDispQty

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

Format numeric 9

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

## 6.210 instBusDate

Description This field represents the Business date on which the following TRF

Instrument Parameters apply.

Format DateFormat

Where used: TA115 Total Return Futures Parameters

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#### 6.211 instManual

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

instrument parameters.

Format alphanumeric 1

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

False - Automatic Calculation

1 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

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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

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TD944 Daily Advanced Market Making Strategy Quote Request Performance

TE535 Cross and Quote Requests TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches TE910 T7 Daily Trade Activity TE930 T7 Daily Trade Statistics TR901 MiFID II Message Rate Report

## 6.215 instrumentSubType

Description This field describes the type of the strategy. An up-to-date list will be

provided in the System Documentation on the Eurex Homepage.

Format alphanumeric 7

Where used: TA113 Complex and Flexible Instrument Definition

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

## 6.216 instrumentType

Description This field contains the instrument type code.

Format alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	SIMPLE	Simple Instrument
2	O-STRAT	Standard Option Strategy (Derivatives specific)
3	O-NS-STR	Non-Standard Option Strategy (Derivatives specific)
4	VOLA-STR	Volatility Strategy (Derivatives specific)
5	F-SPREAD	Futures Spread (Derivatives specific)
6	IPS	Inter Product Spread (Derivatives specific)
7	F-STRAT	Standard Futures Strategy (Derivatives specific)
8	PCK-BNDL	Pack and Bundle (Derivatives specific)
9	STRIP	Strip (Derivatives specific)
F	FLEXIBLE	Flexible Instrument (Derivatives specific)
Where used:	TA113 Complex and Or	d 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 param-

eters.

Format DateFormat

Where used: TA114 Variance Futures Parameter

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#### 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 {Nation-

al\_ID} and Algos {Algo ID}

Format alphanumeric 7

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

24 Human Entered by human/natural person

22 Algo Entered by Algorithm

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail

## 6.220 isBroker

Description This field indicates when the TES trade is entered by a broker, i.e. when the

initiating user is not an approving trader.

Format alphanumeric 1

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<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
0	F	False - The TES trade is not a broker trade
1	T	True - The TES trade is a broker trade
Where used:	TE545 Daily TES Mainten	ance

## 6.221 isDisclosed

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

Format alphanumeric 1

Valid ValuesDecodesDescriptions0FFalse1TTrueWhere used:TE545 Daily TES Maintenance

## 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.

TE910 T7 Daily Trade Activity

Format alphanumeric 12

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund TC540 Daily Order Maintenance TC550 Open Order Detail

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

TD930 Daily Trade Statistics
TE535 Cross and Quote Requests
TE540 Daily Order Maintenance

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TE545 Daily TES Maintenance TE550 Open Order Detail

TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches TE910 T7 Daily Trade Activity TR101 MiFID II OTR Report

TR901 MiFID II Message Rate Report

# 6.223 isUSFlg

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

Format alphanumeric 1

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

False - is not located in the US
True - is located in the US

Where used: RD115 User Profile Status

## 6.224 item

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

Format numeric 6

Where used: TE610 Eurex EnLight Best Execution Summary

# 6.225 kindOfDepo

Description This field contains the kind of depository.

Format alphanumeric 3

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Where used: CB062 Designated Sponsor Refund

TC810 T7 Daily Trade Confirmation

# 6.226 lastNegotiatedPrc

Description This field contains the Last Negotiated Price and shown to the respondent

based on the corresponding Show Last Negotiated Price Flag and Show Last

Negotiated PriceQty Flag.

Format numeric signed 9, 5

Where used: TE600 Eurex EnLight Maintenance

# 6.227 lastNegotiatedQty

Description This field contains the Last Negotiated Quantity and shown to the respondent

based on the corresponding Show Last Negotiated PriceQty Flag.

Format numeric 9

Where used: TE600 Eurex EnLight Maintenance

# 6.228 legexecPrc

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

trade request

Format numeric signed 9, 5

Where used: TE545 Daily TES Maintenance

#### **6.229** level

Description This field contains the level, which determines if the user is allowed to act on

behalf of other users in his user group or business unit.

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Format alphanumeric 1

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

Where used: RD115 User Profile Status

#### **6.230** limit

Description This field displays the number of free transactions per member on that day.

Calculated by: "ratio" \* number of trades.

Format numeric 9

Where used: TL001 System Transaction Overview

## 6.231 limitCnt

Description The respective maximum transaction based OTR threshold per product. Based

on the quoting behaviour the member will be considered as a market maker

with higher thresholds.

Format numeric 17, 4

Where used: TR100 Order to Trade Ratio Report

## 6.232 limitTypeCnt

Description The field indicates whether the member was qualified for MMThreshold for

the transaction based OTR, possible values are "MM Threshold. /. Non-MM

Threshold".

Format alphanumeric 16

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Where used: TR100 Order to Trade Ratio Report

# 6.233 limitTypeVol

Description The field indicates whether the member was qualified for MMThreshold for

the volume based OTR, possible values are "MM Threshold. /. Non-MM

Threshold".

Format alphanumeric 16

Where used: TR100 Order to Trade Ratio Report

## 6.234 limitVol

Description The respective maximum volume based OTR threshold per product provided.

Based on the quoting behaviour the member will be considered as a market

maker with higher thresholds.

Format numeric 17, 4

Where used: TR100 Order to Trade Ratio Report

## 6.235 limOrdrPrc

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

participant.

Format numeric signed 9, 5

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Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches

TE540 Daily Order Maintenance

TE550 Open Order Detail

TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

# **6.236** limType

Description This filed shows the type of transaction limit.

Format alphanumeric 8

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

A All

S Standard

Where used: CB069 Transaction Report

TR102 Excessive System Usage Report

## 6.237 limUsageCnt

Description The usage of the limits, defined as the OTRno divided by ThresholdCount.

Format numeric 10, 4

Where used: TR100 Order to Trade Ratio Report

## 6.238 limUsageVol

Description The usage of the limits, defined as the OTRvol divided by ThresholdVol.

Format numeric 10, 4

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Where used: TR100 Order to Trade Ratio Report

## 6.239 liqProvActivity

Description This flag is used to indicate whether an order, quote or TES trade side is

related to a liquidity provision activity, as defined under MiFID II. The provision of this flag is required for an order, quote or TES trade side to be

counted towards meeting related market making obligations.

Format alphanumeric 1

Valid ValuesDecodesDescriptions0FFALSE1TTRUE

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail

## **6.240** logNam

Description This field indicates the login name of the user.

Format alphanumeric 11

Where used: RD115 User Profile Status

## 6.241 longValue

Description 35 alphanumerical characters, containing the long value. The following

content will be possible:-National ID maximum 35 alphanumerical characters,

which is the national ID for natural persons-LEI 20 alphanumerical characters, which is the LEI for a legal entity-'AGGR' AGGR, if the short code ID belongs to various clients and therefore an individual identification is

not possible

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Format alphanumeric 35

Where used: TR161 Identifier Mapping Status

## 6.242 lowPrc

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

Format numeric signed 9, 5

Where used: TC910 T7 Daily Match Step Activity

TE910 T7 Daily Trade Activity

## 6.243 lstExchPrc

Description This field contains the last valid price.

Format numeric signed 9, 5

Where used: TD930 Daily Trade Statistics

# 6.244 lstSetlmtPrc\_1

Description This field contains the last settlement price.

Format numeric 9, 5

Where used: TE930 T7 Daily Trade Statistics

## 6.245 lstTrdPrc

Description This field contains the last trade price.

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Format numeric signed 9, 5

Where used: TE930 T7 Daily Trade Statistics

#### 6.246 matchDeal

Description This field contains match Deal ID - sequential number.

Format numeric 10

Where used: TC810 T7 Daily Trade Confirmation

TE810 T7 Daily Trade Confirmation

#### 6.247 matchEvent

Description This field contains match Event ID - sequential number.

Format numeric 10

Where used: TC810 T7 Daily Trade Confirmation

TE810 T7 Daily Trade Confirmation

## 6.248 MatchInstCrossId

Description This field contains the optional SMP-ID entered by the user and determines

together with the business unit ID the context of the self-match prevention

check.

Format numeric 10

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

TC812 T7 Daily Prevented Self-Matches

TE540 Daily Order Maintenance

TE550 Open Order Detail

TE812 Daily Prevented Self-Matches

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# 6.249 matchStep

Description This field contains match step ID - sequential number.

Format numeric 10

Where used: TC540 Daily Order Maintenance

TC810 T7 Daily Trade Confirmation TC910 T7 Daily Match Step Activity TE810 T7 Daily Trade Confirmation TE910 T7 Daily Trade Activity

# 6.250 matchType

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

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	INCOMING_ORDER	Auto-match incoming order
2	BOOK_INITIATING_ORDERAuto-match resting order	
3	AUCTION	Auction
4	UNCROSSING	Uncrossing
5	BEST_EXECUTION	Best Execution
6	VDO_MIDPOINT	VDO Midpoint

Where used: TC540 Daily Order Maintenance

# 6.251 maxCalSprdQty

Description This field contains the maximum allowed future spread quantity for a trader in

a given product.

Format numeric 9

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Where used: RD125 User Transaction Size Limit Status

#### 6.252 maxNoBookOrdersBu

Description This field contains the Maximum number of open orders and quote sides on

on trading business unit level for a specific product.

Format numeric 6

Where used: RD145 Pre-trade Limits Status - Trading Participant

RD155 Pre-trade Limits Status - Clearing Participant

#### 6.253 maxNoBookOrdersPerFutureBu

Description This field contains the Maximum number of open orders and quote sides on

trading business unit level for all futures.

Format numeric 6

Where used: RD145 Pre-trade Limits Status - Trading Participant

RD155 Pre-trade Limits Status - Clearing Participant

## 6.254 maxNoBookOrdersPerFutureSes

Description This field contains the Maximum number of open orders and quote sides on

single session level for all futures.

Format numeric 6

Where used: RD145 Pre-trade Limits Status - Trading Participant

## 6.255 maxNoBookOrdersPerOptionBu

Description This field contains the Maximum number of open orders and quote sides on

trading business unit level for all options.

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Format numeric 6

Where used: RD145 Pre-trade Limits Status - Trading Participant

RD155 Pre-trade Limits Status - Clearing Participant

# 6.256 maxNoBookOrdersPerOptionSes

Description This field contains the Maximum number of open orders and quote sides on

single session level for all options.

Format numeric 6

Where used: RD145 Pre-trade Limits Status - Trading Participant

## 6.257 maxNoBookOrdersSes

Description This field contains the Maximum number of open orders and quote sides on

single session level for a specific product.

Format numeric 6

Where used: RD145 Pre-trade Limits Status - Trading Participant

## 6.258 maxOrderValue

Description This field define limit per order per user.

Format numeric signed 18, 8

Where used: RD115 User Profile Status

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## 6.259 maxOrdrQty

Description This field contains the maximum quantity of regular order, which is allowed

to the trader in the given product.

Format numeric 9

Where used: RD115 User Profile Status

RD125 User Transaction Size Limit Status

## 6.260 maxRatioMarket12M

Description This field contains the max value across all ISINs (for Cash Market) or all

products (for Derivatives Market) of the daily report defined as Transac-

tions12Month/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 NoTransac-

tions/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 NoTransac-

tionsMTD/NoSecMTD.

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Format numeric 4

Where used: TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

## 6.263 maxRatioNo

Description This field contain the defined maximum ratio of the instrument group of the

respective ISIN.

Format numeric 9

Where used: TR101 MiFID II OTR Report

## 6.264 maxRatioVol

Description This field contains the defined maximum ratio of the instrument group of the

respective ISIN.

Format numeric 10

Where used: TR101 MiFID II OTR Report

# 6.265 maxTESQty

Description This field indicates the maximum amount in the product currency that the

member can trade while entering an off-book transaction.

Format numeric 9

Where used: RD125 User Transaction Size Limit Status

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## 6.266 membCcpClgIdCod

Description This field indicates the CCP 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

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Where used: TD954 Stressed Market Conditions

TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement TD982 Special Report French Equity Options TD983 Regulatory Market Making MTD

#### 6.269 membExchIdCod

Description This field contains the exchange member.

Format alphanumeric 5

Where used: TD940 Daily Regular Market Making Quote Request Performance

TD941 Daily Basis Building Block Liquidity Provider Quote Request Perfor-

mance

TD942 Daily Advanced Market Making Quote Request Performance TD943 Daily Strategy Building Block Liquidity Provider Quote Request

Performance

TD944 Daily Advanced Market Making Strategy Quote Request Performance

TD945 MTD - Regular Market Making Quote Request Performance TD946 MTD - Basis Building Block Liquidity Provider Quote Request

Performance

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

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

TD954 Stressed Market Conditions

TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement TD982 Special Report French Equity Options TD983 Regulatory Market Making MTD

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#### 6.270 membExchIdNam

Description This field indicates the name of the member institution, which describes a

legal entity (here in the context of the exchange member).

Format alphanumeric 50

Where used: TD940 Daily Regular Market Making Quote Request Performance

TD941 Daily Basis Building Block Liquidity Provider Quote Request Perfor-

mance

TD942 Daily Advanced Market Making Quote Request Performance TD943 Daily Strategy Building Block Liquidity Provider Quote Request

Performance

TD944 Daily Advanced Market Making Strategy Quote Request Performance

TD945 MTD - Regular Market Making Quote Request Performance TD946 MTD - Basis Building Block Liquidity Provider Quote Request

Performance

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

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

**TD954 Stressed Market Conditions** 

TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement TD982 Special Report French Equity Options TD983 Regulatory Market Making MTD

## **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

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RD110 User Profile Maintenance

**RD115 User Profile Status** 

RD120 User Transaction Size Limit Maintenance

RD125 User Transaction Size Limit Status

RD130 Trade Enrichment Rule Maintenance

**RD135 Trade Enrichment Rule Status** 

RD140 Pre-trade Limits Maintenance - Trading Participant

RD145 Pre-trade Limits Status - Trading Participant

RD155 Pre-trade Limits Status - Clearing Participant

TA113 Complex and Flexible Instrument Definition

TA114 Variance Futures Parameter

**TA115 Total Return Futures Parameters** 

TA116 Decay Split Table

TC230 Cross and Quote Requests

TC540 Daily Order Maintenance

TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TC910 T7 Daily Match Step Activity

TD930 Daily Trade Statistics

TD954 Stressed Market Conditions

TD983 Regulatory Market Making MTD

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE550 Open Order Detail

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TE910 T7 Daily Trade Activity

TE930 T7 Daily Trade Statistics

TL001 System Transaction Overview

TR100 Order to Trade Ratio Report

TR101 MiFID II OTR Report

TR102 Excessive System Usage Report

TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR162 Algo HFT Error

TR163 Algo HFT Status

TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

TT132 Market Maker Protection

TT133 Trading Risk Events

TT135 Risk Event Report

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## 6.272 membLglNam

Description This field contains the legal name of the member.

Format alphanumeric 40

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

RD110 User Profile Maintenance

**RD115 User Profile Status** 

RD120 User Transaction Size Limit Maintenance

RD125 User Transaction Size Limit Status RD130 Trade Enrichment Rule Maintenance

**RD135 Trade Enrichment Rule Status** 

RD140 Pre-trade Limits Maintenance - Trading Participant

RD145 Pre-trade Limits Status - Trading Participant RD155 Pre-trade Limits Status - Clearing Participant TA113 Complex and Flexible Instrument Definition

TA114 Variance Futures Parameter

**TA115 Total Return Futures Parameters** 

TA116 Decay Split Table

TC230 Cross and Quote Requests TC540 Daily Order Maintenance

TC550 Open Order Detail

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

TD930 Daily Trade Statistics

TD954 Stressed Market Conditions TD983 Regulatory Market Making MTD

TE535 Cross and Quote Requests TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE550 Open Order Detail

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

TE910 T7 Daily Trade Activity TE930 T7 Daily Trade Statistics TL001 System Transaction Overview TR100 Order to Trade Ratio Report

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TR101 MiFID II OTR Report

TR102 Excessive System Usage Report

TR160 Identifier Mapping Error TR161 Identifier Mapping Status

TR162 Algo HFT Error TR163 Algo HFT Status

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

TT132 Market Maker Protection TT133 Trading Risk Events TT135 Risk Event Report

# 6.273 minimumSmcDuration

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

Format TimeFormat

Where used: TD954 Stressed Market Conditions

# 6.274 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

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## 6.276 minimumValueVol

Description This field contains the correction term which corrects for cases where the

trading volume is not sufficient for an reasonable volume based OTR .This field contains the correction term which corrects for cases where the trading

volume is not sufficient for an reasonable volume based OTR.

Format numeric 7

Where used: TR100 Order to Trade Ratio Report

# 6.277 mktGrpNam

Description This field contains the market group name. This could either be a product

assignment group or and an entire market.

Format alphanumeric 8

Where used: CB062 Designated Sponsor Refund

CB068 Transaction Overview RD110 User Profile Maintenance RD115 User Profile Status

RD120 User Transaction Size Limit Maintenance

RD125 User Transaction Size Limit Status TL001 System Transaction Overview

TT133 Trading Risk Events

## **6.278** mmBase

Description This field contains Market Maker Base value on that day, which applies to the

spread quality on this day

Format numeric 12

Where used: TR102 Excessive System Usage Report

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## 6.279 mmPackCod

Description This field contains the Market Maker Package on that trading day if applicable

(depends on the product).

Format alphanumeric 5

Where used: TR100 Order to Trade Ratio Report

TR102 Excessive System Usage Report

# 6.280 mmpActivity

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

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	ADD	Add
2	MOD	Modify
3	DEL	Delete
4	LOA	Load
5	СНК	Check
6	QUO	Quote

Where used: TT132 Market Maker Protection

# 6.281 mmpDelta

Description This field contains the market marker protection delta.

Format numeric 10

Where used: TT132 Market Maker Protection

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# 6.282 mmpPercent

Description This field contains the market 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

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	MMPARA	Market Maker Parameter Update
2	INACTI	Quote Inactivation
3	REACTI	Quote Reactivation
4	MMPROT	Market Maker Protection

Where used: TT132 Market Maker Protection

# 6.284 mmPrgrmCod

Description This field contains the information on the MM program on that trading day, if

applicable

Format alphanumeric 4

Where used: TR100 Order to Trade Ratio Report

TR102 Excessive System Usage Report

# 6.285 mmpTimeWindow

Description This field contains the market marker protection time window.

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Format numeric 10

Where used: TT132 Market Maker Protection

# 6.286 mmpVega

Description This field contains the market marker protection vega.

Format numeric 10

Where used: TT132 Market Maker Protection

# 6.287 mmpVolume

Description This field contains the market marker protection volume.

Format numeric 10

Where used: TT132 Market Maker Protection

# **6.288** mmReq

Description This field shows Market Maker requirement to be fulfilled on that trading day

to be eligible for Market Maker fee structure for that Month.

Format numeric 6, 4

Where used: TR100 Order to Trade Ratio Report

TR102 Excessive System Usage Report

## 6.289 mnthlyReq

Description This field contains the monthly required violation percentage.

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Format numeric 6, 2

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

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

TD955 Building Block Liquidity Provider Measurement

## 6.290 mnthToDate

Description This field displays the accumulated transaction limit fees for each market

group for the current month.

Format numeric 11, 2

Where used: TL001 System Transaction Overview

## 6.291 mrtyDat

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

Format DateFormat

Where used: TE545 Daily TES Maintenance

## 6.292 mtdCutLim

Description This field contains monthly cut limit, which is the maximum number of quote

requests used for calculating the violation percentage.

Format numeric 10

Where used: TD945 MTD - Regular Market Making Quote Request Performance

TD946 MTD - Basis Building Block Liquidity Provider Quote Request

Performance

TD947 MTD - Advanced Market Making Quote Request Performance

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# 6.293 mtdDays

Description This field contains the total trading days till date

Format numeric 2

Where used: TD983 Regulatory Market Making MTD

TR100 Order to Trade Ratio Report

## 6.294 mtdNoProdsFulfilPack

Description This field indicates the month-to-date number of products in a package with

the status "FULFILLED" requirement (see TD957). Field type should be

integer, with maximum value of 999.

Format numeric 3

Where used: TD955 Building Block Liquidity Provider Measurement

## 6.295 mtdTesVol

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

Format numeric 9

Where used: TE930 T7 Daily Trade Statistics

## 6.296 mtdTotVol

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

Format numeric 9

T7 Release 6.1	
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Where used: TD930 Daily Trade Statistics

TE930 T7 Daily Trade Statistics

## 6.297 mthPackReq

Description This field contains the number of options that must be fulfilled within the

respective market maker program package in order to fulfill the whole package. This is less or equal to the number of products within the package.

Format numeric 5

Where used: TD955 Building Block Liquidity Provider Measurement

## 6.298 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

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## 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

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XML Report Reference Manual	Version 1.1.4
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## 6.303 mthReqVol

Description This field contains the required monthly volume.

Format numeric 9

Where used: TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement

## 6.304 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

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## 6.306 nbrIdxOptToBeQuot

Description This field contains the number of index based products on which the members

have to place quotes as an obligation to a market maker program.

Format numeric 5

Where used: TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

#### 6.307 nbrToBeQuot

Description This field contains the number of products on which the members have to

place quotes as an obligation to a market maker program.

Format numeric 5

Where used: TD955 Building Block Liquidity Provider Measurement

#### 6.308 nbrTolViolDays

Description This field contains the number of maximum tolerated days with violation in

the market maker program.

Format numeric 5

Where used: TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement

## 6.309 negotiateUnderlying

Description This field indicates whether the Underlying Delta and Underlying Price are

negotiatable or not.

Format alphanumeric 1

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<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

0 FALSE Underlying Price and delta cannot be negotiated.
1 TRUE Underlying Price and delta can be negotiated.

Where used: TE600 Eurex EnLight Maintenance

#### 6.310 nextBusDate

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

Format DateFormat

Where used: TA115 Total Return Futures Parameters

#### 6.311 nextTradDat

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

Format DateFormat

Where used: TA114 Variance Futures Parameter

#### 6.312 nomVal

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

Format numeric 9

Where used: TE545 Daily TES Maintenance

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## 6.313 noOfRespondents

Description This field contains the number of respondents. It is shown to the respondents

based on the show number of respondents flag.

Format numeric 9

Where used: TE600 Eurex EnLight Maintenance

#### 6.314 noRmmInstrumentsFulfilled

Description This field contains the number of instruments per product and day where the

50% coverage requirement is fulfilled for RMM measurement.

Format numeric 5

Where used: TD983 Regulatory Market Making MTD

## 6.315 noRmmMtdDaysFulfilled

Description This field indicates the number of trading days (MTD) where the RMM

requirement was fulfilled.

Format numeric 2

Where used: TD983 Regulatory Market Making MTD

#### 6.316 noSecDate

Description Daily number of seconds an ISIN (for Cash Market) or Product (for Deriva-

tives Market) was available for trading on the respective reporting day.

Format numeric 6

Where used: TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

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#### 6.317 noSecMtd

Description Month-to-date number of seconds an ISIN (for Cash Market) or Product (for

Derivatives Market) was available for trading on the respective reporting day.

Format numeric 7

Where used: TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

#### 6.318 noTransactionsDate

Description This field contains the number of relevant order and quote messages for the

report date per ISIN (for Cash Market) or per Product (for Derivatives Market) for each participant send to the exchange on a proprietary account.

Format numeric 9

Where used: TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

#### 6.319 noTransactionsMtd

Description This field contains the number of relevant order and quote messages for the

report month per ISIN (for Cash Market) or per Product (for Derivatives Market) for each participant send to the exchange on a proprietary account.

Format numeric 10

Where used: TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

## 6.320 numberOfBuy

Description This field contains the number of traded buy orders.

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Format numeric 9

Where used: TC910 T7 Daily Match Step Activity

TE910 T7 Daily Trade Activity

## 6.321 numberOfLegs

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

99).

Format numeric 2

Where used: TA113 Complex and Flexible Instrument Definition

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

#### 6.322 numberOfSell

Description This field contains the number of traded sell orders.

Format numeric 9

Where used: TC910 T7 Daily Match Step Activity

TE910 T7 Daily Trade Activity

## 6.323 numbOfTa

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

Format numeric 9

Where used: TL001 System Transaction Overview

T7 Release 6.1	
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#### 6.324 numbOfTr

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

Format numeric 9

Where used: TL001 System Transaction Overview

## 6.325 numTradeDays

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

Format numeric 2

Where used: TR101 MiFID II OTR Report

## 6.326 offerPrc

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

Format numeric signed 9, 5

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

## 6.327 offerQty

Description This field contains the Top of Book Offer Quantity.

Format numeric 9

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

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## 6.328 openBuyOrders

Description This field indicates total number of open buy orders.

Format numeric 9

Where used: TC550 Open Order Detail

TE550 Open Order Detail

## 6.329 openBuyVolume

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

Format numeric 9

Where used: TC550 Open Order Detail

TE550 Open Order Detail

## 6.330 openSellOrders

Description This field indicates total number of open sell orders.

Format numeric 9

Where used: TC550 Open Order Detail

TE550 Open Order Detail

## 6.331 openSellVolume

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

Format numeric 9

Where used: TC550 Open Order Detail

TE550 Open Order Detail

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### 6.332 opnClsCod

Description This field contains the open close flag, which indicates whether the trans-

action is placed to open a new position or to close an existing position or to

rollover an existing position.

Format alphanumeric 1

Where used: RD135 Trade Enrichment Rule Status

TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail

TE810 T7 Daily Trade Confirmation

## 6.333 opnIntQty

Description Number of open positions in a futures or option contract which have not yet

been closed out by an offsetting transaction.

Format numeric 9

Where used: TE930 T7 Daily Trade Statistics

## 6.334 opnPrc

Description This field contains the opening price on the current day.

Format numeric signed 9, 5

Where used: TD930 Daily Trade Statistics

TE930 T7 Daily Trade Statistics

## 6.335 optTrnIdNo

Description This field indicates the transaction number assigned by the exchange to

uniquely identify the off-book transaction.

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Format alphanumeric 6

Where used: TE545 Daily TES Maintenance

## 6.336 optUsedQty

Description This field indicates the traded quantity of the options block trade given in

reference to be used for the Vola Trade.

Format numeric 9

Where used: TE545 Daily TES Maintenance

#### 6.337 orderedVol

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

Format numeric 13

Where used: TR100 Order to Trade Ratio Report

### 6.338 ordersCnt

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

Format numeric 13

Where used: CB069 Transaction Report

TR100 Order to Trade Ratio Report

#### 6.339 orderVol

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

T7 Release 6.1	
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Format alphanumeric 13

Where used: CB042 Fee Per Executed Order

CB060 Fee Statement CB069 Transaction Report

## 6.340 ordOriginFirm

Description This field contains external cooperation partner ID used in selected cooper-

ation 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

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#### 6.343 ordrPrtFilCod

Description This field contains order part fill code, which indicates whether an order was

fully or partially executed.

Format alphanumeric 1

Where used: TC540 Daily Order Maintenance

TC810 T7 Daily Trade Confirmation TE810 T7 Daily Trade Confirmation

## 6.344 ordrQty

Description This field contains the remaining order quantity of the transaction, which has

not been executed yet.

Format numeric 9

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

TE540 Daily Order Maintenance TE550 Open Order Detail

## 6.345 ordrQty1

Description This field contains the order quantity.

Format numeric 13

Where used: CB060 Fee Statement

CB068 Transaction Overview

## 6.346 ordrTyp

Description This field contains the order type.

Format alphanumeric 1

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<u>Decodes</u>	<u>Descriptions</u>
REG	Regular Order
STP	Stop Order
ICE	Iceberg Order (Cash specific)
OCO	One Cancels Other
QUO	Quote Side
TC540 Daily Order Mainte	nance
TC550 Open Order Detail	
TC810 T7 Daily Trade Con	firmation
TC812 T7 Daily Prevented	Self-Matches
TE540 Daily Order Mainter	nance
TE550 Open Order Detail	
TE810 T7 Daily Trade Con	firmation
TE812 Daily Prevented Sel	f-Matches
	REG STP ICE OCO QUO  TC540 Daily Order Mainte TC550 Open Order Detail TC810 T7 Daily Trade Con TC812 T7 Daily Prevented TE540 Daily Order Mainte TE550 Open Order Detail TE550 Open Order Detail

# 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

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#### 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

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Where used: TD942 Daily Advanced Market Making Quote Request Performance

TD944 Daily Advanced Market Making Strategy Quote Request Performance

TD947 MTD - Advanced Market Making Quote Request Performance TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

nance

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

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TC230 Cross and Quote Requests TC540 Daily Order Maintenance

TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches

TE535 Cross and Quote Requests TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches TL001 System Transaction Overview TR100 Order to Trade Ratio Report TR101 MiFID II OTR Report

TR102 Excessive System Usage Report

TR160 Identifier Mapping Error TR161 Identifier Mapping Status

TR162 Algo HFT Error TR163 Algo HFT Status

TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

TT132 Market Maker Protection TT133 Trading Risk Events TT135 Risk Event Report

#### 6.355 partLngName

Description This field indicates long name of the participant.

Format alphanumeric 40

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

RD110 User Profile Maintenance

**RD115 User Profile Status** 

RD120 User Transaction Size Limit Maintenance RD125 User Transaction Size Limit Status RD130 Trade Enrichment Rule Maintenance

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**RD135 Trade Enrichment Rule Status** 

TC230 Cross and Quote Requests

TC540 Daily Order Maintenance

TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE550 Open Order Detail

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TL001 System Transaction Overview

TR100 Order to Trade Ratio Report

TR101 MiFID II OTR Report

TR102 Excessive System Usage Report

TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR162 Algo HFT Error

TR163 Algo HFT Status

TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

TT132 Market Maker Protection

TT133 Trading Risk Events

TT135 Risk Event Report

## 6.356 pending Deletion

Description This field contains the information of the order deletion status

Format alphanumeric 1

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

0 No Pending Deletion
1 P Pending Deletion

Where used: TC540 Daily Order Maintenance

TE540 Daily Order Maintenance

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## 6.357 persistent

Description This field contains the information of the order presistency status

Format alphanumeric 1

Valid ValuesDecodesDescriptions0NNon-persistent1PPersistent

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail TE540 Daily Order Maintenance

## 6.358 prc

Description This field contains the Price of the quote side.

Format numeric signed 9, 5

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

## 6.359 prefSettlAcct

Description This field contains the preferred settlement account.

Format alphanumeric 35

Where used: RD115 User Profile Status

## 6.360 prefSettlLocat

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

Cash Market.

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Format alphanumeric 5

Where used: RD115 User Profile Status

## 6.361 prelimIndex

Description This field represents the Preliminary Index set to the previous day Underlying

Index and used intraday for the calculation of preliminary clearing prices.

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

## 6.362 priceDecomposition

Description This field defines leg trade price of the TES trade in complex instrument as

decomposed by the system or the price provided by the initiating user.

Format alphanumeric 1

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

0 NONE None 1 EXCHANGE Exchange 2 MEMBER Member

Where used: TE810 T7 Daily Trade Confirmation

## 6.363 priorityDate

Description This field contains the date corresponding to the priority time of the given

order, which is in generic date format.

Format DateFormat

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Where used: TC540 Daily Order Maintenance

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

## 6.364 priorityTime

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

time format.

Format TimeFormat18

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

TE540 Daily Order Maintenance TE550 Open Order Detail

## 6.365 prodBusDate

Description This field represents the Business Date on which the following TRF Product

Parameters apply.

Format DateFormat

Where used: TA115 Total Return Futures Parameters

## 6.366 prodFactCnt

Description This field contains a factor for the transaction based OTR for the respective

product. This factor can increase or decrease the threshold for the given product compared to the field BaseNo accounting for liquidity and volatility

in the respective product.

Format numeric 6, 4

Where used: TR100 Order to Trade Ratio Report

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### 6.367 prodFactVol

Description This field contains a factor for the volume based OTR for the respective

product . This factor can increase or decrease the threshold for the given product compared to the field BaseVol accounting for liquidity and volatility

in the respective product.

Format numeric 6, 4

Where used: TR100 Order to Trade Ratio Report

## 6.368 prodManual

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

product parameters.

Format alphanumeric 1

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

False - Automatic Calculation

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

T7 Release 6.1	
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### 6.370 prodTradDat

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

eters.

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 Perfor-

mance

TD942 Daily Advanced Market Making Quote Request Performance TD943 Daily Strategy Building Block Liquidity Provider Quote Request

Performance

TD944 Daily Advanced Market Making Strategy Quote Request Performance

TD945 MTD - Regular Market Making Quote Request Performance

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TD946 MTD - Basis Building Block Liquidity Provider Quote Request

Performance

TD947 MTD - Advanced Market Making Quote Request Performance

TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

**TD954 Stressed Market Conditions** 

TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

TD959 Designated Market Making Measurement

TD982 Special Report French Equity Options

TD983 Regulatory Market Making MTD

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE550 Open Order Detail

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TE910 T7 Daily Trade Activity

TE930 T7 Daily Trade Statistics

TR100 Order to Trade Ratio Report

TR102 Excessive System Usage Report

TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

TT132 Market Maker Protection

### 6.372 prodVolM

Description This field contains the monthly product volume of the market maker account

of the member.

Format numeric signed 8

Where used: TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement

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## 6.373 prvUpdDat

Description This field contains the date of the previous update.

Format DateFormat

Where used: RD110 User Profile Maintenance

RD120 User Transaction Size Limit Maintenance RD130 Trade Enrichment Rule Maintenance

RD140 Pre-trade Limits Maintenance - Trading Participant

## 6.374 qty

Description This field contains the Quantity of the Quote Side

Format numeric 9

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

## 6.375 qtyFixed

Description This flag indicates whether the Quantity is fixed.

Format alphanumeric 1

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

0 F False 1 T True

Where used: TE600 Eurex EnLight Maintenance

#### **6.376** quoInd

Description This field contains the quote indicator.

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Format alphanumeric 1

Where used: CB062 Designated Sponsor Refund

## 6.377 quoReqTot

Description This field contains the total quote requests submitted for a product in the

reporting period.

Format numeric 5

Where used: TD940 Daily Regular Market Making Quote Request Performance

TD941 Daily Basis Building Block Liquidity Provider Quote Request Perfor-

mance

TD942 Daily Advanced Market Making Quote Request Performance TD945 MTD - Regular Market Making Quote Request Performance TD946 MTD - Basis Building Block Liquidity Provider Quote Request

Performance

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

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

#### 6.378 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 Perfor-

mance

TD942 Daily Advanced Market Making Quote Request Performance TD945 MTD - Regular Market Making Quote Request Performance TD946 MTD - Basis Building Block Liquidity Provider Quote Request

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Performance

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

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

## 6.379 quoReqViolPct

Description This field contains the quote request violation percentage, which is the valid

quote request violations in proportion to the valid quote requests in the

respective market maker program.

Format numeric 6, 2

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement

## 6.380 quoteFreeText

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

of the quote.

Format alphanumeric 20

Where used: TE600 Eurex EnLight Maintenance

## 6.381 quoteId

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

Format alphanumeric 20

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Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

## 6.382 quotePerformance

Description This field contains Quote Performance of a Market Maker on that trading day

Format numeric 5, 4

Where used: TR100 Order to Trade Ratio Report

TR102 Excessive System Usage Report

## 6.383 quoteSizeQuality

Description This field contains Quote Size Quality on that trading day which is the

average size (number of contracts) quoted per product for a given period

Format numeric 12

Where used: TR100 Order to Trade Ratio Report

## 6.384 quotQty

Description This field contains the number of quote transactions per member, account and

instrument(ISIN).

Format numeric 9

Where used: CB068 Transaction Overview

## 6.385 randHighQty

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

Format numeric 9

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Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

## 6.386 randLowQty

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

Format numeric 9

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

#### 6.387 ratio

Description This field contains the instrument leg ratio (values 1 - 999).

Format numeric 3

Where used: TA113 Complex and Flexible Instrument Definition

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

#### 6.388 ratioMarket12M

Description This field is defined as the sum of Transactions12Month of all ISINs (for

Cash Market) or Products (for Derivatives Market) divided by the max value of TradingSec12Month of all ISINs (for Cash Market) or Products (for Deriv-

atives Market).

Format numeric 4

Where used: TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

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#### 6.389 ratioMarketDate

Description This field is defined as the sum of NoTransactionsDate of all ISINs (for Cash

Market) or Products (for Derivatives Market) divided by the max value of NoSecDate of all ISINs (for Cash Market) or Products (for Derivatives

Market).

Format numeric 4

Where used: TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

#### 6.390 ratioMarketMtd

Description This field is defined as the sum of noTransactionsMTD of all ISINs (for Cash

Market) or Products (for Derivatives Market) divided by the max value of NoSecMTD of all ISINs (for Cash Market) or Products (for Derivatives

Market).

Format numeric 4

Where used: TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

## 6.391 ratioSingle12M

Description This field contains the ratio per ISIN (for Cash Market) or per Product (for

Derivatives Market) as yearly value calculated by dividing "transactions12M"

by "tradingSec12M" excluding the report month.

Format numeric 4

Where used: TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

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## 6.392 ratioSingleDate

Description This field contains the ratio of an ISIN (for Cash Market) or Product (for

Derivatives Market) on the respective date calculated by dividing "noTransac-

tionsDate" 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 "noTrans-

actionsMtd" by "noSecMtd".

Format numeric 4

Where used: TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

#### 6.394 realisedVar

Description This field indicates the realised variance calculated from the underlying

closing prices since the contract introduction.

Format numeric 12, 6

Where used: TA114 Variance Futures Parameter

#### 6.395 realisedVol

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

realised variance

Format numeric 5, 2

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Where used: TA114 Variance Futures Parameter

# **6.396** reason

Description This field contains the reason of activity reported.

Format numeric 4

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Valid Values	<u>Decodes</u>	<u>Descriptions</u>
0		NO SPECIFIC REASON
1	Add	ADD ORDER REQUEST
2	Chg	MODIFY ORDER REQUEST
3	Del	DELETE ORDER REQUEST
4	AllOrd	DELETE ALL ORDERS REQUEST
5	IOC	IOC
6	Lm2Mkt	MODIFY LIMIT TO MARKET
7	FOK	FOK
8	Mtch	BOOK ORDER MATCH
9	AddQuo	ADD QUOTE SIDE REQUEST
10	ChgQuo	MODIFY QUOTE SIDE REQUEST
11	DelQuo	DELETE QUOTE SIDE REQUEST
12	AllQuo	DELETE ALL QUOTES REQUEST
13	RejQuo	QUOTE SIDE REJECTION
22	InstSt	CHANGE INSTRUMENT STATE
23	ProdSt	CHANGE PRODUCT STATE
26	DataLd	REFERENCE DATA LOAD
27	ImUp	IMAGE START UP
28	ImDown	IMAGE SHUT DOWN
30	IncReq	INCOMING REQUEST
34	QuoCrs	QUOTE SIDES CROSSING
35	MktTrg	MARKET ORDER TRIGGERED
36	AddTrg	ORDER ADDED AND TRIGGERED
37	ChgTrg	ORDER REPLACED AND TRIGGERED
44	IntraD	INTRADAY STARTUP PROCESSING
45	SOD	START OF DAY PROCESSING
46	EOD	END OF DAY PROCESSING
47	ExpSer	SERIES EXPIRATION
48	ExpOrd	ORDER EXPIRATION
49	ActCAO	CLOSING AUCTION ONLY ORDER ACTIVATION
50	InaCAO	CLOSING AUCTION ONLY ORDER INACTI- VATION
51	ActOAO	OPENING AUCTION ONLY ORDER ACTIVATION
52	InaOAO	OPENING AUCTION ONLY ORDER ACTIVATION
53	ActAO	AUCTION ONLY ORDER ACTIVATION
54	InaAO	AUCTION ONLY ORDER INACTIVATION

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EE	I.a.D.a.f	ICEDED C DE A M DEEU I
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

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		PREVENTION
102	AddFlx	ADD FLEX INSTRUMENT REQUEST
103	DelFlx	DELETE FLEX INSTRUMENT REQUEST
104	AdBstQ	ADD BEST QUOTE SIDE REQUEST
105	VDOMat	VDO MIDPOINT MATCH
106	ClBsO	BEST CLEANUP ADD ORDER
107	MtcBsQ	BEST QUOTE MATCH
110	Cross	CROSS TRADE ANNOUNCEMENT
111	RfQ	REQUEST FOR QUOTE
112	BOC	BOOK OR CANCEL
113	TrStUd	TRAILING STOP UPDATE
114	TrStTE	TRAILING STOP BC TIMER EXPIRED
121	DataLd	PERSISTENT DATA LOAD INITIATED
122	DataLd	RECOVERY INITIATED
123	DataLd	RECOVERY COMPLETED
124	DataEr	RECOVERY RESPONSE TIMER EXPIRED
125	EODIni	END OF DAY PROCESSING INITIATED
126	EODEnd	END OF DAY PROCESSING COMPLETED
137	RecQty	RECOV EXCEEDS MAXIMUM QTY
138	RecPrc	RECOV INVALID LIMIT PRICE
139	RecBU	RECOV NONEXISTENT OWNING BUID
140	RecPst	RECOV NOT PERSISTENT
141	RecUsr	RECOV NONEXISTENT OWNING USERID
142	RecSes	RECOV NONEXISTENT OWNING SESSIONID
143	RecStp	RECOV INVALID STOP PRICE
144	RecDel	RECOV MARKED FOR DELETE
145	RecIns	RECOV NONEXISTENT INSTRUMENT
146	RecREv	RECOV BUSINESS UNIT RISK EVENT
147	RecPrc	RECOV INVALID NET CHANGE LIMIT PRICE
148	PDIOrd	RECOV PENDING ORDER DELETE
150	FusBox	FUSEBOX EVENT
151	SchExp	AUTOMATIC SCHEDULER TIMER EXPIRED
152	SchWrn	AUTOMATIC SCHEDULER WARNING
153	ProdVI	PRODUCT WIDE VOLATILITY INTERRUPT
154	InstVI	INSTRUMENT SPECIFIC VOLATILITY INTERRUPT
155	CapAdj	CAPITAL ADJUSTMENT CLEANUP
156	RefMod	REFERENCE DATA MODIFICATION

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		CLEANUP
157	Initia	INITIAL CLEANUP
158	Ping	PING REQUEST
160	StopT	STOP TRADING
161	Panic	PANIC CANCEL
162	SesIn	SESSION LOGIN
163	SesOut	SESSION LOGOUT
164	SloPrt	SLOW PARTITION REJECT TXN TIMER EXPIRED
165	SloPrt	SLOW PARTITION
167	DelCpx	DELETE EOD COMPLEX INSTRUMENT
168	DataIv	PRODUCT POOL VALIDATION
169	Datalv	COMPLEX INSTRUMENT INSTRUCTION VALIDATION
171	RelAll	RELEASE ALL LIMITS
172	LimL1	LIMIT LEVEL 1 BREACH
173	LimL2	LIMIT LEVEL 2 BREACH
174	LimL3	LIMIT LEVEL 3 BREACH
175	StopB	STOP BUTTON HIT
176	RelStp	STOP BUTTON RELEASE
177	SlowB	SLOW BUTTON HIT
178	RelSlw	SLOW BUTTON RELEASE
179	MbSts	MEMBER STATUS CHANGE
180	Feed	FEED AFTER UNCROSSING
181	Owner	ORDER CHANGE OWNERSHIP
182	DataEr	AUTO DELETED COMPLEX INSTRUMENT MISSING LEG
183	Halt	SET ALL PRODUCTS HALT
184	SloPrt	CHECK SLOW PARTITION
185	SloPrt	RESOLVE SLOW PARTITION
186	ErrPrt	CHECK SLOW PARTITION TIMER EXPIRED
187	ErrPrt	RESOLVE SLOW PARTITION TIMER EXPIRED
191	CorAct	CORPORATE ACTION EVENT
192	DivPay	DIVIDENT PAYMENT EVENT
193	FirstD	FIRST TRADING DATE EVENT
194	LastD	LAST TRADING DATE EVENT
195	ChPara	CHANGE OF TRADING PARAMETER EVENT
196	ChCur	CHANGE OF CURRENCY EVENT

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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

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#### 6.400 refPrc

Description This field contains the Reference Price provided by the Requester.

Format numeric signed 9, 5

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

## 6.401 refPrcTyp

Description This field provides the context of the reference price. UnderlyingPrice, Custo-

mIndex

Format alphanumeric 1

Valid ValuesDecodesDescriptions1UUnderlying2CCustom 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

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•		
Valid Values	<u>Decodes</u>	<u>Descriptions</u>
1	NEWO	New order
2	TRIG	Triggered
3	REME	Replaced by the member/participant
4	REMA	Replaced by Market Supervision(automatic)
5	REMH	Replaced by Market Supervision(human intervention)
6	СНМЕ	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 Mainte TE540 Daily Order Mainte TE545 Daily TES Mainten	enance

# 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

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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 Perfor-

mance

## 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 Perfor-

mance

## 6.406 reqMthVol

Description This field contains the required monthly volume of quotes to be provided by

the member as an obligation to the market maker program.

Format numeric 9

Where used: TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement

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## 6.407 reqQty

Description This field indicates the request quantity.

Format numeric 9

Where used: TC230 Cross and Quote Requests

TE535 Cross and Quote Requests

## 6.408 reqTim

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

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement TD982 Special Report French Equity Options

## 6.409 reqTime

Description This field contains the request time.

Format TimeFormat18

Where used: TC230 Cross and Quote Requests

TE535 Cross and Quote Requests

## **6.410** reqType

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

and RFQ for quote request.

Format alphanumeric 3

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<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

1 CTA Cross Trade Announcement

2 RFQ Request for Quote

Where used: TC230 Cross and Quote Requests

TE535 Cross and Quote Requests

## 6.411 requesterEnteringUser

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

Format alphanumeric 6

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

## 6.412 requesterOwnerBU

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

Format alphanumeric 8

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

## 6.413 requesterOwnerUser

Description This field contains the Requester user

Format alphanumeric 6

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

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## 6.414 requesterSide

Description This field contains the side of the requester in the Deal generated by the

Selective RFQ service. Side can be Buy or Sell.

Format alphanumeric 4

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

B Buy Buy S Sell Sell

Where used: TE600 Eurex EnLight Maintenance

## 6.415 requiredSumSmcCovrdTime

Description This field contains the total required time for quotation during SMC in order

to qualify for the respective incentives for that month (mtd). It is the same as

sum SmcReq Time.

Format TimeFormat

Where used: TD954 Stressed Market Conditions

## 6.416 requote

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

Format alphanumeric 1

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

0 F False 1 T True

Where used: TE600 Eurex EnLight Maintenance

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## 6.417 respondentEnteringUser

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

Format alphanumeric 6

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

## 6.418 respondentOwnerBU

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

Format alphanumeric 8

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

## 6.419 respondentOwnerUser

Description This field contains the Respondent user.

Format alphanumeric 6

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

## 6.420 respondentSide

Description This field contains the side of the respondent in the Deal generated by the

Selective RFQ service. Side can be Buy or Sell.

Format alphanumeric 4

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<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

B Buy Buy S Sell Sell

Where used: TE600 Eurex EnLight Maintenance

## 6.421 responsibleId

Description The field contains the email address of the person responsible for the testing

and certification of algorithm.

Format alphanumeric 80

Where used: TR163 Algo HFT Status

#### 6.422 riskReduction

Description Commodity Hedging Flag

Format alphanumeric 1

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

0 FALSE False 1 TRUE True

Where used: TE540 Daily Order Maintenance

TE550 Open Order Detail

## 6.423 rmmFulfInd

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

Format alphanumeric 3

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Where used: TD983 Regulatory Market Making MTD

#### 6.424 rmmMtdFulfilmentPct

Description This field indicates the average MTD fulfilment for the RMM requirement (in

percent).

Format numeric 6, 2

Where used: TD983 Regulatory Market Making MTD

#### 6.425 rowNumber

Description The row number of the upload file where the error appears.

Format numeric 15

Where used: TR160 Identifier Mapping Error

TR162 Algo HFT Error

## 6.426 rptCod

Description This field contains the report code.

Format alphanumeric 5

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

RD110 User Profile Maintenance

**RD115 User Profile Status** 

RD120 User Transaction Size Limit Maintenance RD125 User Transaction Size Limit Status RD130 Trade Enrichment Rule Maintenance

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**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

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TA115 Total Return Futures Parameters

TA116 Decay Split Table

TC230 Cross and Quote Requests

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TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TC910 T7 Daily Match Step Activity

TD930 Daily Trade Statistics

TD940 Daily Regular Market Making Quote Request Performance

TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance

TD942 Daily Advanced Market Making Quote Request Performance

TD943 Daily Strategy Building Block Liquidity Provider Quote Request

Performance

TD944 Daily Advanced Market Making Strategy Quote Request Performance

TD945 MTD - Regular Market Making Quote Request Performance

TD946 MTD - Basis Building Block Liquidity Provider Quote Request Performance

TD947 MTD - Advanced Market Making Quote Request Performance

TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Performance

**TD954 Stressed Market Conditions** 

TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

TD959 Designated Market Making Measurement

TD982 Special Report French Equity Options

TD983 Regulatory Market Making MTD

**TE535 Cross and Quote Requests** 

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE550 Open Order Detail

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TE910 T7 Daily Trade Activity

TE930 T7 Daily Trade Statistics

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TR101 MiFID II OTR Report

TR102 Excessive System Usage Report

TR160 Identifier Mapping Error TR161 Identifier Mapping Status

TR162 Algo HFT Error TR163 Algo HFT Status

TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

TT132 Market Maker Protection TT133 Trading Risk Events

TT135 Risk Event Report

### 6.427 rptFlexKey

Description This field contains the report flexible key.

Format alphanumeric 14

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

RD110 User Profile Maintenance

**RD115 User Profile Status** 

RD120 User Transaction Size Limit Maintenance

RD125 User Transaction Size Limit Status RD130 Trade Enrichment Rule Maintenance

RD135 Trade Enrichment Rule Status

RD140 Pre-trade Limits Maintenance - Trading Participant

RD145 Pre-trade Limits Status - Trading Participant RD155 Pre-trade Limits Status - Clearing Participant TA113 Complex and Flexible Instrument Definition

TA114 Variance Futures Parameter TA115 Total Return Futures Parameters

TA116 Decay Split Table

TC230 Cross and Quote Requests TC540 Daily Order Maintenance

TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches

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TC910 T7 Daily Match Step Activity

TD930 Daily Trade Statistics

TD954 Stressed Market Conditions

TD983 Regulatory Market Making MTD

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TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE550 Open Order Detail

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TE610 Eurex EnLight Best Execution Summary

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TE910 T7 Daily Trade Activity

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TR102 Excessive System Usage Report

TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR162 Algo HFT Error

TR163 Algo HFT Status

TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

TT132 Market Maker Protection

TT133 Trading Risk Events

TT135 Risk Event Report

#### 6.428 rptNam

Description This field contains the report name.

Format alphanumeric 30

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

RD110 User Profile Maintenance

RD115 User Profile Status

RD120 User Transaction Size Limit Maintenance

RD125 User Transaction Size Limit Status

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RD130 Trade Enrichment Rule Maintenance

**RD135 Trade Enrichment Rule Status** 

RD140 Pre-trade Limits Maintenance - Trading Participant

RD145 Pre-trade Limits Status - Trading Participant

RD155 Pre-trade Limits Status - Clearing Participant

TA113 Complex and Flexible Instrument Definition

TA114 Variance Futures Parameter

**TA115 Total Return Futures Parameters** 

TA116 Decay Split Table

TC230 Cross and Quote Requests

TC540 Daily Order Maintenance

TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TC910 T7 Daily Match Step Activity

TD930 Daily Trade Statistics

TD940 Daily Regular Market Making Quote Request Performance

TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance

TD942 Daily Advanced Market Making Quote Request Performance

TD943 Daily Strategy Building Block Liquidity Provider Quote Request Performance

TD944 Daily Advanced Market Making Strategy Quote Request Performance

TD945 MTD - Regular Market Making Quote Request Performance

TD946 MTD - Basis Building Block Liquidity Provider Quote Request

Performance

TD947 MTD - Advanced Market Making Quote Request Performance

TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Performance

**TD954 Stressed Market Conditions** 

TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning

TD959 Designated Market Making Measurement

TD982 Special Report French Equity Options

TD983 Regulatory Market Making MTD

TE535 Cross and Quote Requests

TE540 Daily Order Maintenance

TE545 Daily TES Maintenance

TE550 Open Order Detail

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

TE910 T7 Daily Trade Activity

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TE930 T7 Daily Trade Statistics

TL001 System Transaction Overview

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

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TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TC910 T7 Daily Match Step Activity

TD930 Daily Trade Statistics

TD940 Daily Regular Market Making Quote Request Performance

TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance

TD942 Daily Advanced Market Making Quote Request Performance

TD943 Daily Strategy Building Block Liquidity Provider Quote Request

Performance

TD944 Daily Advanced Market Making Strategy Quote Request Performance

TD945 MTD - Regular Market Making Quote Request Performance

 $\ensuremath{\mathsf{TD946}}\xspace\,\mathsf{MTD}$  - Basis Building Block Liquidity Provider Quote Request

Performance

TD947 MTD - Advanced Market Making Quote Request Performance

TD948 MTD - Strategy Building Block Liquidity Provider Quote Request

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Performance

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TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

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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

T7 Release 6.1	
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TR902 Daily Order and Quote Transactions

TT132 Market Maker Protection TT133 Trading Risk Events TT135 Risk Event Report

## 6.430 rptPrntEffTim

Description This field contains the report print effective time of the XML and generic text

report.

Format TimeFormat

Where used: CB042 Fee Per Executed Order

CB050 Fee Overall Summary

CB060 Fee Statement

CB062 Designated Sponsor Refund CB068 Transaction Overview CB069 Transaction Report

CB080 Monthly Fee and Rebate Statement

RD110 User Profile Maintenance RD115 User Profile Status

RD120 User Transaction Size Limit Maintenance

RD125 User Transaction Size Limit Status 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

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TE535 Cross and Quote Requests TE540 Daily Order Maintenance TE545 Daily TES Maintenance

TE550 Open Order Detail

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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

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TA116 Decay Split Table

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TC810 T7 Daily Trade Confirmation

TC812 T7 Daily Prevented Self-Matches

TC910 T7 Daily Match Step Activity

TD930 Daily Trade Statistics

TD940 Daily Regular Market Making Quote Request Performance

TD941 Daily Basis Building Block Liquidity Provider Quote Request Performance

TD942 Daily Advanced Market Making Quote Request Performance

TD943 Daily Strategy Building Block Liquidity Provider Quote Request

Performance

TD944 Daily Advanced Market Making Strategy Quote Request Performance

TD945 MTD - Regular Market Making Quote Request Performance

TD946 MTD - Basis Building Block Liquidity Provider Quote Request

Performance

TD947 MTD - Advanced Market Making Quote Request Performance

TD948 MTD - Strategy Building Block Liquidity Provider Quote Request Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Performance

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TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

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TD959 Designated Market Making Measurement

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TE535 Cross and Quote Requests

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TE545 Daily TES Maintenance

TE550 Open Order Detail

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation

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TE910 T7 Daily Trade Activity

TE930 T7 Daily Trade Statistics

TL001 System Transaction Overview

TR100 Order to Trade Ratio Report

TR101 MiFID II OTR Report

TR102 Excessive System Usage Report

TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

TR162 Algo HFT Error

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TR163 Algo HFT Status

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

TT132 Market Maker Protection TT133 Trading Risk Events TT135 Risk Event Report

#### 6.432 secuAdminCod

Description This field uniquely identifies the modifying user.

Format alphanumeric 11

Where used: RD110 User Profile Maintenance

RD120 User Transaction Size Limit Maintenance RD130 Trade Enrichment Rule Maintenance

RD140 Pre-trade Limits Maintenance - Trading Participant

#### 6.433 secuLstClsPrc

Description This field contains the security last closing price at the last market closing.

Format numeric signed 9, 5

Where used: TA114 Variance Futures Parameter

#### 6.434 secuPrvClsPrc

Description This field contains the previous day closing price. 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

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#### 6.435 secuShtNam

Description This field contains the security short name.

Format alphanumeric 30

Where used: TE545 Daily TES Maintenance

## 6.436 seriMthTrdQtyBst

Description This field contains the instrument total traded best quantity.

Format numeric 9

Where used: TD930 Daily Trade Statistics

## 6.437 seriMthTrdQtyVDO

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

Format numeric 9

Where used: TD930 Daily Trade Statistics

# 6.438 seriTrdTotQtyBst

Description This field contains the instrument total traded best quantity.

Format numeric 9

Where used: TD930 Daily Trade Statistics

T7 Release 6.1	
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## 6.439 seriTrdTotQtyVDO

Description This field contains the instrument total traded VDO quantity.

Format numeric 9

Where used: TD930 Daily Trade Statistics

#### 6.440 sessionId

Description This field contains the session ID.

Format numeric 9

Where used: CB068 Transaction Overview

CB069 Transaction Report

RD140 Pre-trade Limits Maintenance - Trading Participant RD145 Pre-trade Limits Status - Trading Participant

TC540 Daily Order Maintenance TC550 Open Order Detail TE540 Daily Order Maintenance TT132 Market Maker Protection

#### 6.441 settlAcct

Description This field contains the settlement account.

Format alphanumeric 35

Where used: RD115 User Profile Status

TC810 T7 Daily Trade Confirmation

#### 6.442 settlAmnt

Description (Accumulated) settlement amount of the executed order.

Format numeric 12, 2

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Where used: TC810 T7 Daily Trade Confirmation

#### 6.443 settlBasis

Description This field represents the Daily Settlement Basis calculated in index points

from the Daily Settlement TRF Spread (basis points).

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

## 6.444 settlClgPrc

Description This field represents the Daily Settlement Price calculated in Clearing

Notation (index points) from the Settlement TRF spread.

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

#### 6.445 settlCurr

Description This field contains the settlement currency.

Format alphanumeric 3

Where used: TC810 T7 Daily Trade Confirmation

#### 6.446 settlDat

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

be completed.

Format DateFormat

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Where used: TC810 T7 Daily Trade Confirmation

TE545 Daily TES Maintenance

#### 6.447 settlementPrc

Description This field indicates the settlement price calculated from the settlement

volatility.

Format numeric 10, 4

Where used: TA114 Variance Futures Parameter

#### 6.448 settlementVol

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

price.

Format numeric 5, 2

Where used: TA114 Variance Futures Parameter

## 6.449 settlInst

Description This field indicates settlement institution, which performs the collateral

management and delivery transactions for the member.

Format alphanumeric 5

Where used: TE545 Daily TES Maintenance

#### 6.450 settlLocat

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

Market.

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Format alphanumeric 5

Where used: RD115 User Profile Status

TC810 T7 Daily Trade Confirmation

## 6.451 settlSpread

Description This field represents the Daily Settlement TRF Spread entered in basis points

as the Settlement Price in Trading Notation used to calculate the Daily

Settlement Price in Clearing Notation (index points).

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

## 6.452 settlTyp

Description This field indicates the C7 settlement type.

Format alphanumeric 1

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

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

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Where used: TR160 Identifier Mapping Error

TR161 Identifier Mapping Status

## 6.454 showLastNegotiatedPrc

Description This flag set by requester to show the last negotiated price to the respondent.

Format alphanumeric 1

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

0 F False 1 T True

Where used: TE600 Eurex EnLight Maintenance

## 6.455 showLastNegotiatedPrcQty

Description This flag set by requester to show the last negotiated price and quantity to the

respondent.

Format alphanumeric 1

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

0 F False 1 T True

Where used: TE600 Eurex EnLight Maintenance

## 6.456 showNoOfRespondents

Description This flag indicates whether to show the respondents, the number of respon-

dents invited to the negotiation event.

Format alphanumeric 1

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Valid ValuesDecodesDescriptions0FFalse1TTrue

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 ValuesDecodesDescriptions0FFalse1TTrue

Where used: TE600 Eurex EnLight Maintenance

# 6.458 showQty

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

Format alphanumeric 1

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

0 F False 1 T True

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

## 6.459 showSide

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

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Format alphanumeric 1

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

0 F False 1 T True

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

## 6.460 shtQuoPct

Description This field contains short quote percentage, which is the percentage of the

violations caused by quotes that were not active throughout the minimum time

span.

Format numeric 6, 2

Where used: TD940 Daily Regular Market Making Quote Request Performance

TD941 Daily Basis Building Block Liquidity Provider Quote Request Perfor-

mance

TD942 Daily Advanced Market Making Quote Request Performance TD945 MTD - Regular Market Making Quote Request Performance TD946 MTD - Basis Building Block Liquidity Provider Quote Request

Performance

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

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

#### **6.461** sideBU

Description This field indicates the Business Unit of the approving trader for which a TES

side has been entered.

Format alphanumeric 8

Where used: TE545 Daily TES Maintenance

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#### 6.462 sideFixed

Description This flag indicates whether the Side is fixed.

Format alphanumeric 1

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

0 F False 1 T True

Where used: TE600 Eurex EnLight Maintenance

#### **6.463** sideId

Description This field indicates the unique TES side ID assigned by the exchange for each

trader participating to the TES Trade.

Format alphanumeric 20

Where used: TE545 Daily TES Maintenance

## 6.464 sideLiquidityInd

Description This field indicates whether the order initiator is passive, or aggressive, or

whether the order was matched in auction.

Format alphanumeric 1

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

1 ADD LIQ Added liquidity (Passive)

2 REM LIQ Removed liquidity (aggressive; includes

triggered orders)

4 AUCTION Auction (includes VDO matching at midpoint)

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Where used: TC810 T7 Daily Trade Confirmation

TE810 T7 Daily Trade Confirmation

#### 6.465 sideStatus

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

Format alphanumeric 3

<u>Valid Values</u>	<u>Decodes</u>	<b>Descriptions</b>
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

ı	
T7 Release 6.1	
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Where used: TD955 Building Block Liquidity Provider Measurement

## 6.468 smcAccumTime

Description This field indicates the accumulated SMC time during that day in the required

expiries and strikes. It is used to calculate the quotation coverage.

Format TimeFormat

Where used: TD954 Stressed Market Conditions

#### 6.469 smcCovrdTime

Description This field contains SMC covered time, which is the total time for which valid

quotes were provided in the respective expiries and strikes during SMC.

Format TimeFormat

Where used: TD954 Stressed Market Conditions

## 6.470 smcCovReq

Description This field contains Stressed Market Condition (SMC) coverage requirement,

which is the percentage of the SMC trading period required to be covered by good quotes for a member registered as Liquidity Provider or Regulatory

Market Maker.

Format numeric 5

Where used: TD954 Stressed Market Conditions

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## 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 obliga-

tions during the stress market conditions ("SMC").

Format alphanumeric 1

Valid ValuesDecodesDescriptions0FFALSE1TTRUE

Where used: TR100 Order to Trade Ratio Report

TR102 Excessive System Usage Report

#### 6.473 smcMtdFulfilledInd

Description This field indicates whether the SMC requirement per member and product is

fulfilled (mtd). This is the case if the MTD SMC Coverage is greater than or equal to the MTD SMC Requirement. If the SMC total time is smaller than or equal to the minimum time, the SMC requirement is always fulfilled. Valid

Values: YES and NO.

Format alphanumeric 3

Where used: TD954 Stressed Market Conditions

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# 6.474 smcReqTime

Description This field contains the required time for quotation during SMC in order to

qualify for the respective incentives.

Format TimeFormat

Where used: TD954 Stressed Market Conditions

#### **6.475** smcTime

Description This field contains the total time that the product was in SMC during that day.

Format TimeFormat

Where used: TD954 Stressed Market Conditions

## 6.476 smpDeletedQty

Description This field contains the prevented self-match quantity.

Format numeric 9

Where used: TC812 T7 Daily Prevented Self-Matches

TE812 Daily Prevented Self-Matches

## 6.477 splitPosition

Description This field indicates the target instrument counter.

Format numeric 2

Where used: TA116 Decay Split Table

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## 6.478 spreadCovTim

Description This field contains coverage time, which is the total time for which active

good quotes were provided on the series in the market trading hours, where

the tighter spread requirement is fulfilled.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

## 6.479 spreadQuality

Description This field contains Spread Quality on that trading day which is a performance

measure based on the average spread of all series quoted in the strike price

window of a Market Maker in a product for a day.

Format numeric 5, 4

Where used: TR100 Order to Trade Ratio Report

TR102 Excessive System Usage Report

#### 6.480 standardVar

Description This field indicates the standard variance defined at the end of the first trading

day

Format numeric 12, 6

Where used: TA114 Variance Futures Parameter

#### 6.481 standardVol

Description This field indicates the standard volatility defined as the squared root of the

standard variance

Format numeric 5, 2

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Where used: TA114 Variance Futures Parameter

#### 6.482 statusInd

Description States the status of the mapping

Format alphanumeric 1

Valid Values	<u>Decodes</u>	<u>Descriptions</u>
N	N	New. The mapping has been provided new by the participant on the "date of upload file" and will be valid as stated in "valid from".
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"
1	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.

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Format numeric 10, 4

Where used: TA116 Decay Split Table

#### 6.485 strtDat

Description This field contains the start date from which member's transactions are

considered for generation of the report.

Format DateFormat

Where used: TE545 Daily TES Maintenance

## 6.486 sumAcctFeeCrtDayAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

#### 6.487 sumAcctFeeCrtMthAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

#### 6.488 sumAcctFeeCrtMthBal

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

Format numeric 15, 2

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Where used: CB060 Fee Statement

# 6.489 sumAcctFeePrvDayAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

#### 6.490 sumAcctFeePrvMthAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

#### 6.491 sumAcctFeeYtdAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

## 6.492 sumAcctOrdrQty

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

Format numeric 13

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Where used: CB060 Fee Statement

## 6.493 sumAcctOrdrVol

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

Format numeric 13, 2

Where used: CB042 Fee Per Executed Order

CB060 Fee Statement

#### 6.494 sumAcctTrnFeeAmnt

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

Format numeric 15, 2

Where used: CB042 Fee Per Executed Order

#### 6.495 sumAccumTim

Description This field indicates the sum of the accumulated time.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement TD982 Special Report French Equity Options

#### 6.496 sumAllTrades

Description Accumulated number of trades included TES trades.

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Format numeric 11

Where used: TE910 T7 Daily Trade Activity

#### 6.497 sumAllVolume

Description Accumulated traded Volume included TES trades

Format numeric 11

Where used: TE910 T7 Daily Trade Activity

## 6.498 sumClasDayTesVol

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

Format numeric 11

Where used: TE930 T7 Daily Trade Statistics

## 6.499 sumClasDayTotVol

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

Format numeric 11

Where used: TE930 T7 Daily Trade Statistics

#### 6.500 sumClasMtdTesVol

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

level.

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Format numeric 11

Where used: TE930 T7 Daily Trade Statistics

#### 6.501 sumClasMtdTotVol

Description This field contains the accumulated Monthly Total Volume on the class code

level.

Format numeric 11

Where used: TE930 T7 Daily Trade Statistics

## 6.502 sumClasOpnIntQty

Description This field contains the Interest Total Display.

Format numeric 11

Where used: TE930 T7 Daily Trade Statistics

#### 6.503 sumCovTim

Description This field indicates the Sum of covered time (active good quote times on all

relevant series).

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement TD982 Special Report French Equity Options

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#### 6.504 sumCovTimPercent

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

Format numeric 6, 2

Where used: TD982 Special Report French Equity Options

# 6.505 sumCurrDayAmnt

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

Format numeric 11, 2

Where used: TL001 System Transaction Overview

# 6.506 sumCurrFeeCrtDayAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

## 6.507 sumCurrFeeCrtMthAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

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#### 6.508 sumCurrFeeCrtMthBal

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

Format numeric 15, 2

Where used: CB060 Fee Statement

## 6.509 sumCurrFeePrvDayAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

## 6.510 sumCurrFeePrvMthAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

## 6.511 sumCurrFeeYtdAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

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# 6.512 sumCurrOrdrQty

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

Format numeric 13

Where used: CB060 Fee Statement

#### 6.513 sumCurrOrdrVol

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

Format numeric 13, 2

Where used: CB042 Fee Per Executed Order

CB060 Fee Statement

#### 6.514 sumCurrTrnFee

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

Format numeric 15, 2

Where used: CB042 Fee Per Executed Order

## 6.515 sumDayCutLim

Description This field contain the sum of day cut off limit.

Format numeric 10

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

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

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## 6.516 sumFeeAdjAmnt

Description This field contains the sum of fee adjustment amounts.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

#### 6.517 sumFeeAmnt

Description This field contains the sum of fees.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

#### 6.518 sumFeeConnAmnt

Description This field contains the sum of connection amounts.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

# 6.519 sumGoodQuoReqResp

Description This field contains the sum of good quote request responses, which is the

unadjusted number of good answered quote requests provided by the member

as obligatory to a market maker agreement with Eurex.

Format numeric 10

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

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

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## 6.520 sumHseFeeCrtMthBal

Description This field contains the Total.

Format numeric 15, 2

Where used: CB060 Fee Statement

## 6.521 sumHseOrdrQty

Description This field contains the order quantity.

Format numeric 13

Where used: CB060 Fee Statement

## 6.522 sumHseOrdrVol

Description This field contains the order volume.

Format numeric 13, 2

Where used: CB060 Fee Statement

#### 6.523 sumInstDsAddCrt

Description This field contains the sum of the additional credits per instrument and Desig-

nated Sponsor.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

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#### 6.524 sumInstDsRefAmnt

Description This field contains the sum of the refund amounts per instrument and Desig-

nated Sponsor.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

#### 6.525 sumInstIsinFeeCrtMthBal

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

Format numeric 15, 2

Where used: CB060 Fee Statement

## 6.526 sumInstMembFeeCrtDayAmnt

Description This field contains the sum of order fees per transaction and per instrument

type.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

#### 6.527 sumInstMembFeeCrtMthAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

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## 6.528 sumInstMembFeePrvDayAmnt

Description This field contains the sum of current day's fees at previous day's value per fee

type and per instrument type.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

#### 6.529 sumInstMembFeePrvMthAmnt

Description This field contains the fee sum of current month's fees at previous months's

value per fee type and per instrument type.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

#### 6.530 sumInstMembFeeYtdAmnt

Description This field contains the current year's total calculated fees at current months's

value per instrument type.

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

#### 6.531 sumInstOrdrAddCrt

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

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

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# 6.532 sumInstOrdrQty

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

Format numeric 13

Where used: CB060 Fee Statement

#### 6.533 sumInstOrdrRefAmnt

Description This field contains the sum of the refund amounts per instrument and order.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

#### 6.534 sumInstOrdrTrdFee

Description This field contains the sum of the trading fee per instrument and order.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

## 6.535 sumInstOrdrVol

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

Format numeric 13, 2

Where used: CB042 Fee Per Executed Order

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## 6.536 sumInstQtAddCrt

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

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

# 6.537 sumInstQtRefAmnt

Description This field contains the sum of the refund amounts per instrument and quote.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

# 6.538 sumInstTranFee

Description This field contains the sum of order fees per transaction and per Instrument.

Format numeric 15, 2

Where used: CB042 Fee Per Executed Order

## 6.539 sumMembExcAddCrt

Description This field contains the sum of the additional credits per exchange member.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

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#### 6.540 sumMembExcRefAmnt

Description This field contains the sum of the refund amounts per exchange member.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

#### 6.541 sumMembFeeAmnt

Description This field contains the sum of the fee amount per member.

Format numeric signed 12, 2

Where used: CB080 Monthly Fee and Rebate Statement

## 6.542 sumMembFeeCrtDayAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

## 6.543 sumMembFeeCrtMthAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

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#### 6.544 sumMembFeeCrtMthBal

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

Format numeric 15, 2

Where used: CB060 Fee Statement

# 6.545 sumMembFeePrvDayAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

#### 6.546 sumMembFeePrvMthAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

#### 6.547 sumMembFeeYtdAmnt

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

Format numeric 15, 2

Where used: CB050 Fee Overall Summary

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## 6.548 sumMembOrdrQty

Description This field contains the total order quantity and per Business Unit.

Format numeric 13

Where used: CB042 Fee Per Executed Order

CB060 Fee Statement

## 6.549 sumMembOrdrQty1

Description This field contains the total number of order transactions per business

unit,account and instrument(ISIN).

Format numeric 13

Where used: CB068 Transaction Overview

#### 6.550 sumMembOrdrVol

Description This field contains the total order volume and per Business Unit.

Format numeric 13, 2

Where used: CB042 Fee Per Executed Order

CB060 Fee Statement

## 6.551 sumMembQuotQty

Description This field contains the total number of quote transactions per business

unit,account and instrument(ISIN).

Format numeric 9

Where used: CB068 Transaction Overview

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# 6.552 sumMembTotBuyOrdr

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

Format numeric 9

Where used: TC810 T7 Daily Trade Confirmation

# 6.553 sumMembTotQty

Description This field contains the sum of all orders and quotes per business unit, account

and instrument(ISIN).

Format numeric 9

Where used: CB068 Transaction Overview

## 6.554 sumMembTotSellOrdr

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

Format numeric 9

Where used: TC810 T7 Daily Trade Confirmation

## 6.555 sumMembTranFee

Description This field contains the sum of order fees per transaction and per Business

Unit.

Format numeric 15, 2

Where used: CB042 Fee Per Executed Order

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#### 6.556 sumMembTxnCnt

Description This field contains the sum of the transactions.

Format numeric 9

Where used: CB068 Transaction Overview

# 6.557 sumMktGrpAddCrt

Description This field contains the sum of the additional credits per market group.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

## 6.558 sumMktGrpRefAmnt

Description This field contains the sum of the refund amounts per market group.

Format numeric signed 15, 2

Where used: CB062 Designated Sponsor Refund

# 6.559 sumMnthToDate

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

Format numeric 11, 2

Where used: TL001 System Transaction Overview

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#### 6.560 sumNonDisclTrades

Description Accumulated number of Non Disclosed trades.

Format numeric 11

Where used: TE910 T7 Daily Trade Activity

#### 6.561 sumNonDisclVolume

Description Accumulated traded Volume of Non Disclosed trades

Format numeric 11

Where used: TE910 T7 Daily Trade Activity

#### 6.562 sumOtrExecOrdrNo

Description This field provides the sum of numbers of all order and quote executions of all

traders of a member, which are active in one ISIN.

Format numeric 10

Where used: TR101 MiFID II OTR Report

## 6.563 sumOtrExecOrdrVol

Description This field contains the sum of executed orders.

Format numeric 15

Where used: TR101 MiFID II OTR Report

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#### 6.564 sumOtrOrdrNo

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

cations 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

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# 6.568 sumProdDayTesVol

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

Format numeric 11

Where used: TE930 T7 Daily Trade Statistics

# 6.569 sumProdDayTotVol

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

Format numeric 11

Where used: TE930 T7 Daily Trade Statistics

#### 6.570 sumProdMtdTesVol

Description This field contains the accumulated Monthly TES Volume on the product

level.

Format numeric 11

Where used: TE930 T7 Daily Trade Statistics

## 6.571 sumProdMtdTotVol

Description This field contains the accumulated Monthly Total Volume on the product

level.

Format numeric 11

Where used: TE930 T7 Daily Trade Statistics

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# 6.572 sumProdOpnIntQty

Description This field contains the Grand Interest Display.

Format numeric 11

Where used: TE930 T7 Daily Trade Statistics

# 6.573 sumProdTESClgBuy

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

trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

## 6.574 sumProdTESClgSell

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

trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

## 6.575 sumProdTESTotBuy

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

Format numeric 9

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#### 6.576 sumProdTESTotSell

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

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

## 6.577 sumProdTESVolBuy

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

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

## 6.578 sumProdTESVolSell

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

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

## 6.579 sumProdTim

Description This field indicates the sum of the product time.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning
TD959 Designated Market Making Measurement
TD982 Special Report French Equity Options

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## 6.580 sumProdTotBuyOrdr

Description This field contains the total number of buy deal items for on-exchange trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

#### 6.581 sumProdTotClgBuy

Description This field contains the accumulated clearing qty of buy deal item for on-

exchange trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

## 6.582 sumProdTotClgSell

Description This field contains the accumulated clearing qty of sell deal item for on-

exchange trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

## 6.583 sumProdTotCntrBuy

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

trades.

Format numeric 9

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Where used: TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

#### 6.584 sumProdTotCntrSell

Description This field contains the accumulated qty of sell deal item for on-exchange

trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

## 6.585 sumProdTotSellOrdr

Description This field contains the total number of sell deal items for on-exchange trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

#### 6.586 sumProdVolM

Description This field indicates the sum of market maker volume.

Format numeric 9

Where used: TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement

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## 6.587 sumQuoReqTot

Description This field contains the sum of the total quote requests submitted for a product

in the reporting period.

Format numeric 5

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

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

# 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 Perfor-

mance

#### 6.589 sumRebFeeAmnt

Description This field contains the sum of rebate amounts.

Format numeric signed 15, 2

Where used: CB080 Monthly Fee and Rebate Statement

# 6.590 sumReqTim

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

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Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement TD982 Special Report French Equity Options

# 6.591 sumReqTimSize

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

fulfilling the Building Block requirement Larger Size.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

## 6.592 sumReqTimSprd

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

fulfilling the Building Block requirement Tighter Spread.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

## 6.593 sumShtQuoPct

Description This field contains the sum of short quote percentage, which is the percentage

of the violations caused by quotes that were not active throughout the

minimum time span.

Format numeric 6, 2

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

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

#### 6.594 sumSizeCovTim

Description This field indicates the Sum of covered time (active good quote times on all

relevant series), where the larger size requirement is fulfilled.

Format TimeFormat

Where used: TD955 Building Block Liquidity Provider Measurement

#### 6.595 sumSmcAccumTime

Description This field indicates the accumulated SMC time in the required expiries and

strikes in total for that month (mtd).

Format TimeFormat

Where used: TD954 Stressed Market Conditions

## 6.596 sumSmcCovrdTime

Description This field contains the total covered time for quotation during SMC for that

month (mtd).

Format TimeFormat

Where used: TD954 Stressed Market Conditions

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## 6.597 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

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## 6.601 sumSynch0To50

Description This field displays the sum of the field synch0To50 over all market groups.

Format numeric 10, 2

Where used: TL001 System Transaction Overview

# 6.602 sumSynch100To

Description This field displays the sum of the field synch100To over all market groups.

Format numeric 10, 2

Where used: TL001 System Transaction Overview

## 6.603 sumSynch50To100

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

groups.

Format numeric 10, 2

Where used: TL001 System Transaction Overview

# 6.604 sumSynTrades

Description Accumulated number of on-exchange trades matched synthetically

Format numeric 11

Where used: TE910 T7 Daily Trade Activity

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## 6.605 sumSynVolume

Description Accumulated traded Volume of on-exchange trades matched synthetically

Format numeric 11

Where used: TE910 T7 Daily Trade Activity

# 6.606 sumTESClgBuy

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

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

# 6.607 sumTESClgSell

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

trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

## 6.608 sumTESTotBuy

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

Format numeric 9

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## 6.609 sumTESTotSell

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

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

#### 6.610 sumTesTrades

Description Accumulated number of TES trades included Non Disclosed trades.

Format numeric 11

Where used: TE910 T7 Daily Trade Activity

# 6.611 sumTESVolBuy

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

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

## 6.612 sumTESVolSell

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

Format numeric 9

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#### 6.613 sumTesVolume

Description Accumulated traded Volume included Non Disclosed trades

Format numeric 11

Where used: TE910 T7 Daily Trade Activity

# 6.614 sumTotBuyOrdr

Description This field contains the total number of buy deal items for on-exchange trades.

Format numeric 9

Where used: TC812 T7 Daily Prevented Self-Matches

TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

## 6.615 sumTotClgBuy

Description This field contains the accumulated Clearing qty of Buy deal item for on-

exchange trades.

Format numeric 9

Where used: TE810 T7 Daily Trade Confirmation

## 6.616 sumTotClgSell

Description This field contains the accumulated Clearing qty of Sell deal item for on-

exchange trades.

Format numeric 9

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## 6.617 sumTotCntrBuy

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

trades.

Format numeric 9

Where used: TC812 T7 Daily Prevented Self-Matches

TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

## 6.618 sumTotCntrSell

Description This field contains the accumulated qty of sell deal item for on-exchange

trades.

Format numeric 9

Where used: TC812 T7 Daily Prevented Self-Matches

TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

#### 6.619 sumTotSellOrdr

Description This field contains the total number of sell deal items for on-exchange trades.

Format numeric 9

Where used: TC812 T7 Daily Prevented Self-Matches

TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

#### 6.620 sumUserTxnCnt

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

Format numeric 9

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Where used: CB068 Transaction Overview

## 6.621 sumValGoodQuoReqResp

Description This field contains the sum of the number of valid good quote request

responses after the cut limit adjustment.

Format numeric 10

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

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

## 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 Perfor-

mance

## 6.623 sumValQuoReqViol

Description This field contains the sum of the number of valid quote request violations on

the basis of the valid quote requests after cut limit adjustment.

Format numeric 10

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

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

### 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 Perfor-

mance

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.

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Where used: TE545 Daily TES Maintenance

# 6.627 swapCust2

Description This field contains the ID of the second customer involved in the trade for

exchange for physical, financial or swap.

Format alphanumeric 20

Where used: TE545 Daily TES Maintenance

# 6.628 synch0To50

Description This field displays the fees for transactions exceeding the limit up to 50%. The

calculation of the Transaction Limit Fee depends on the exceedance of the limit. The fees are scaled, within the following ranges: from 0%-50%

exceedance of the limit 0,01 EUR per transaction are billed; from 50%-100%

exceedance of the limit 0,02 EUR per transaction are billed. For the exceedance of the limit by over 100% 0,03 EUR per transaction are billed.

Format numeric 10, 2

Where used: TL001 System Transaction Overview

### 6.629 synch100To

Description This field displays the fees for transactions exceeding the limit more than

100%. See field synch0To50.

Format numeric 10, 2

Where used: TL001 System Transaction Overview

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# 6.630 synch50To100

Description This field displays the fees for transactions exceeding the limit more than 50

% and up to 100%. See field synch0To50.

Format numeric 10, 2

Where used: TL001 System Transaction Overview

# 6.631 targetProduct

Description This field contains the target Product of decaying instrument.

Format alphanumeric 12

Where used: TA116 Decay Split Table

# 6.632 tesActivity

Description This field indicates the reported T7 Entry Service activity.

Format alphanumeric 1

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

Where used: TE545 Daily TES Maintenance

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# 6.633 tesDescription

Description This field contains the free description entered by the initiating user of the

TES trade.

Format alphanumeric 20

Where used: TE545 Daily TES Maintenance

### 6.634 tesEligibility

Description This flag describe if an instrument is TES eligible.

Format alphanumeric 1

Valid ValuesDecodesDescriptions00FALSE11TRUE

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.

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Where used: TE545 Daily TES Maintenance

### 6.637 tesInitiatorUser

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

Format alphanumeric 6

Where used: TE545 Daily TES Maintenance

# **6.638** tesType

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

Format alphanumeric 3

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	BLK	BLOCK TRADE
2	EFF	EFP FINANCIAL TRADE
3	EFI	EFP INDEX TRADE
4	EFS	EXCHANGE FOR SWAP TRADE
5	VOL	VOLA TRADE
6	BAS	BASIS TRADE
7	TAM	BLOCK TRADE AT MARKET

Where used: RD110 User Profile Maintenance

RD115 User Profile Status TE545 Daily TES Maintenance TE810 T7 Daily Trade Confirmation

### 6.639 text

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

action.

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Format alphanumeric 12

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

#### 6.640 time18

Description This field contains the time of the given transaction, which is in generic time

format.

Format TimeFormat18

Where used: TC540 Daily Order Maintenance

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

TD943 Daily Strategy Building Block Liquidity Provider Quote Request

Performance

TD944 Daily Advanced Market Making Strategy Quote Request Performance

TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE600 Eurex EnLight Maintenance TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches TE910 T7 Daily Trade Activity TT132 Market Maker Protection

### 6.641 timeValidity

Description This field contains the time validity.

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Valid Values	<u>Decodes</u>	<u>Descriptions</u>	
0	GFD	Good For Day	
1	GTC	Good Till Cancelled	
3	IOC	Immediate Or Cancel	
4	FOK	Fill Or Kill (Cash specific)	
5	GTX	Good until Crossing/Auction	
6	GTD	Good Till Date	
Where used: TC540 Daily Order Maintenance			
TC550 Open Order Detail			
	TC810 T7 Daily Trade Confirmation		
	TC812 T7 Daily Prevented Self-Matches		
	TE540 Daily Order Maintenance		
	TE550 Open Order Detail		
TE810 T7 Daily Trade Confirmation		firmation	

# 6.642 totalNoTradingDays

Description This field indicates the total number of trading days of the variance futures

TE812 Daily Prevented Self-Matches

contract

Format numeric 4

Where used: TA114 Variance Futures Parameter

### 6.643 totalUserExecOrdrNo

Description This field provides the total number of all order and quote executions of one

trader of a member, which is active in one ISIN.

Format numeric 9

Where used: TR101 MiFID II OTR Report

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### 6.644 totalUserExecOrdrVol

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

Format numeric 12

Where used: TR101 MiFID II OTR Report

### 6.645 totalUserOrdrNo

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

cations and deletions of one trader of a member, which is active in one

respective ISIN.

Format numeric 9

Where used: TR101 MiFID II OTR Report

### 6.646 totalUserOrdrVol

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

trader.

Format numeric 12

Where used: TR101 MiFID II OTR Report

### 6.647 totBURules

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

Format numeric 5

Where used: RD135 Trade Enrichment Rule Status

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#### 6.648 totBusinessUnitIdRiskEvt

Description This field indicates the total business units.

Format numeric 5

Where used: TT133 Trading Risk Events

### 6.649 totBUUpdCodAdd

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

Format numeric 5

Where used: RD110 User Profile Maintenance

RD120 User Transaction Size Limit Maintenance RD130 Trade Enrichment Rule Maintenance

RD140 Pre-trade Limits Maintenance - Trading Participant

### 6.650 totBUUpdCodChg

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

Format numeric 5

Where used: RD110 User Profile Maintenance

RD120 User Transaction Size Limit Maintenance RD130 Trade Enrichment Rule Maintenance

RD140 Pre-trade Limits Maintenance - Trading Participant

### 6.651 totBUUpdCodDel

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

Format numeric 5

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Where used: RD110 User Profile Maintenance

RD120 User Transaction Size Limit Maintenance RD130 Trade Enrichment Rule Maintenance

RD140 Pre-trade Limits Maintenance - Trading Participant

### 6.652 totParticipantIdRiskEvt

Description This field indicates the total participants.

Format numeric 5

Where used: TT133 Trading Risk Events

# 6.653 totParticipantUpdCodAdd

Description This field contains the number of added records per 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

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## 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.

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Format numeric 2

Where used: TD983 Regulatory Market Making MTD

TR100 Order to Trade Ratio Report

### 6.659 totUserIdRiskEvt

Description This field indicates the total users.

Format numeric 5

Where used: TT133 Trading Risk Events

#### 6.660 totUserProd

Description This field contains the number assigned products.

Format numeric 5

Where used: RD125 User Transaction Size Limit Status

# 6.661 totUserUpdCodAdd

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

Format numeric 5

Where used: RD110 User Profile Maintenance

RD120 User Transaction Size Limit Maintenance

# 6.662 totUserUpdCodChg

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

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Format numeric 5

Where used: RD110 User Profile Maintenance

RD120 User Transaction Size Limit Maintenance

# 6.663 totUserUpdCodDel

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

Format numeric 5

Where used: RD110 User Profile Maintenance

RD120 User Transaction Size Limit Maintenance

#### 6.664 tradedVol

Description Total traded volume per product per member.

Format numeric 13

Where used: TR100 Order to Trade Ratio Report

### 6.665 tradeEnrichmentRuleId

Description This field gives the index of the trade enrichment rule linked to a business

unit. A business unit can define up to 10000 trade enrichment rules in order to

complete the clearing information of a trade.

Format numeric 5

Where used: RD130 Trade Enrichment Rule Maintenance

RD135 Trade Enrichment Rule Status TC540 Daily Order Maintenance TE540 Daily Order Maintenance

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### 6.666 tradeNumber

Description This field indicates 'Trade Number' which is a unique number created by the

Trade Manager for each side of a trade OR a deal. This new 'Trade Number' will be used to map T7 Trade Broadcasts with CCP Trade Broadcasts/internal

interface.

Format numeric 10

Where used: TC810 T7 Daily Trade Confirmation

# 6.667 tradesCnt

Description Total number of trades per product per member.

Format numeric 13

Where used: TR100 Order to Trade Ratio Report

# 6.668 tradeType

Description This field indicates the trade type.

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Valid Values	<u>Decodes</u>	<u>Descriptions</u>
1	REGU	Regular On-Exchange Trade
2	AUCT	Auction Trade (Order Book Uncrossing)
3	REV	On-Exchange Trade Reversal
4	PREL	Preliminary On-Exchange Trade
5	FINA	Final On-Exchange Trade
6	PAUC	Preliminary Auction Trade
7	FAUC	Final Auction Trade
8	SMP	Self Match Prevented On-Exchange Trade
9	TES	Off Book Trade (T7 Entry Service)
A	RTES	Off Book Trade Reversal
В	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.

Valid Values	<u>Decodes</u>	<u>Descriptions</u>
1	CU	Agency
5	PR	Proprietary
6	MM	Market-Making
8	BE	Best Execution (Cash Specific)
9	RP	Riskless Principal (Cash Specific)

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Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

TC812 T7 Daily Prevented Self-Matches

TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail

TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

# 6.670 tradingParticipant

Description This field contains the trading participants.

Format alphanumeric 5

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

### 6.671 tradingRestriction

Description This field contains the trading restriction.

Format alphanumeric 1

<u>Valid Values</u>	<u>Decodes</u>	<u>Descriptions</u>
1	CAO	Closing Auction Only
2	BOC	Book or Cancel
3	AO	Auction Only (Derivative specific)
4	OAO	Opening Auction Only

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches

TE540 Daily Order Maintenance

TE550 Open Order Detail

TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

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# 6.672 tradingSec12M

Description This field contains the number of seconds per ISIN (for Cash Market) or per

Product (for Derivatives Market) during the last 12 months excluding the

report month as defined in NoSecDate.

Format numeric 8

Where used: TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

### 6.673 tradPartLngName

Description This field contains the trading participants legal name.

Format alphanumeric 40

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

#### 6.674 tradVolume

Description This field contains order book traded volume of the trading day per product.

Format numeric 12

Where used: TR102 Excessive System Usage Report

# 6.675 trailStopAbsPrice

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

Format numeric signed 9, 5

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

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# 6.676 trailStopPricePct

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

Format numeric 6, 2

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

#### 6.677 tranFee

Description This field indicates the transaction fee amount.

Format numeric signed 15, 2

Where used: CB042 Fee Per Executed Order

#### 6.678 transactions12M

Description This field contains the number of messages per ISIN (for Cash Market) or per

Product (for Derivatives Market) defined as the sum of "noTransactionsDate"

of the last 12 month excluding the report month.

Format numeric 11

Where used: TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

#### 6.679 transMonth

Description This field contains the report month and year. Likewise this field can be used

as starting month of the 12 month calculation incl. the report month, e.g.

"012017".

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Where used: TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

#### 6.680 transStartMonth

Description Field contains the starting month of the 12 month period excl. the report

month, e.g. "122016".

Format alphanumeric 6

Where used: TR901 MiFID II Message Rate Report

TR902 Daily Order and Quote Transactions

# 6.681 tranTypCod

Description This field contains the transaction type code.

Format alphanumeric 1

Where used: TL001 System Transaction Overview

### 6.682 trDay

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

Format DateFormat

Where used: CB042 Fee Per Executed Order

TR100 Order to Trade Ratio Report TR102 Excessive System Usage Report

#### 6.683 trdCnt

Description Total number of trades

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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.

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Valid ValuesDecodesDescriptions2STPStop 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.

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Where used: TC810 T7 Daily Trade Confirmation

TE810 T7 Daily Trade Confirmation

#### 6.691 txnCnt

Description This field contains the transaction count.

Format numeric 9

Where used: CB068 Transaction Overview

CB069 Transaction Report

TR102 Excessive System Usage Report

### 6.692 txnLimit

Description This field contains the Transaction Limit per product

Format numeric 12

Where used: TR102 Excessive System Usage Report

# 6.693 txnTypNam

Description This field contains the transaction type name.

Format alphanumeric 13

Where used: CB068 Transaction Overview

### 6.694 underlyingDelta

Description This field contains the Underlying Leg Delta being traded as part of Delta

Exchange.

Format numeric signed 7, 4

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Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

### 6.695 underlyingEffectiveDelta

Description This field contains the Effective Underlying Leg Delta being traded as part of

Delta Exchange.

Format numeric signed 7, 4

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

# 6.696 underlyingIndex

Description This field represents the daily Underlying Index entered at the end of the

trading session for the product, used as Final Index on the instrument level for

the business day, and as Preliminary Index for the next business day.

Format numeric signed 12, 6

Where used: TA115 Total Return Futures Parameters

### 6.697 underlyingPrice

Description This field contains the underlying price used to calculate the realised variance.

Format numeric signed 9, 5

Where used: TA114 Variance Futures Parameter

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

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# 6.698 underlyingQty

Description This field contains the Underlying Leg Quantity being traded as part of Delta

Exchange.

Format numeric 9

Where used: TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

### 6.699 undPrice

Description This field contains the price of the underlying leg of an option volatility

strategy

Format numeric signed 9, 5

Where used: TA113 Complex and Flexible Instrument Definition

#### 6.700 undrLstClsPrc

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

Format numeric 9, 5

Where used: TE930 T7 Daily Trade Statistics

### 6.701 undrPrvClsPrc

Description This field contains the closing price of the underlying on the previous business

day.

Format numeric 9, 5

Where used: TE930 T7 Daily Trade Statistics

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### 6.702 updateTime

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

Format TimeFormat18

Where used: TE610 Eurex EnLight Best Execution Summary

### 6.703 updCod

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

Format alphanumeric 1

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

A Add
C Change
D Delete
G Grp Ch

Where used: RD110 User Profile Maintenance

RD120 User Transaction Size Limit Maintenance RD130 Trade Enrichment Rule Maintenance

RD140 Pre-trade Limits Maintenance - Trading Participant

### 6.704 updDat

Description This field contains the date of last update

Format DateFormat

Where used: RD110 User Profile Maintenance

RD120 User Transaction Size Limit Maintenance RD130 Trade Enrichment Rule Maintenance

RD140 Pre-trade Limits Maintenance - Trading Participant

TT133 Trading Risk Events

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### 6.705 updtFldNam

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

Format alphanumeric 32

Where used: RD110 User Profile Maintenance

RD120 User Transaction Size Limit Maintenance RD130 Trade Enrichment Rule Maintenance

RD140 Pre-trade Limits Maintenance - Trading Participant

### **6.706** updTim

Description This field contains time of the last change performed.

Format TimeFormat

Where used: RD110 User Profile Maintenance

RD120 User Transaction Size Limit Maintenance RD130 Trade Enrichment Rule Maintenance

RD140 Pre-trade Limits Maintenance - Trading Participant

TT133 Trading Risk Events

# 6.707 uploadFile

Description The name of the upload file.

Format alphanumeric 45

Where used: TR160 Identifier Mapping Error

TR162 Algo HFT Error

#### 6.708 user

Description This field indicates the user.

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Where used: CB042 Fee Per Executed Order

CB062 Designated Sponsor Refund CB068 Transaction Overview RD110 User Profile Maintenance RD115 User Profile Status

RD120 User Transaction Size Limit Maintenance

RD125 User Transaction Size Limit Status

TC230 Cross and Quote Requests TC540 Daily Order Maintenance TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches

TE535 Cross and Quote Requests TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail

TE600 Eurex EnLight Maintenance

TE610 Eurex EnLight Best Execution Summary

TE810 T7 Daily Trade Confirmation TE812 Daily Prevented Self-Matches

TR101 MiFID II OTR Report TT133 Trading Risk Events

### 6.709 userId1

Description This field contains the user ID.

Format alphanumeric 11

Where used: CB069 Transaction Report

### 6.710 userNumericId

Description This field indicates numeric identifier of the user.

Format numeric 6

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Where used: RD110 User Profile Maintenance

**RD115 User Profile Status** 

RD120 User Transaction Size Limit Maintenance RD125 User Transaction Size Limit Status

### 6.711 userOrdrNum

Description This field contains the free-format order reference text for member internal

usage.

Format alphanumeric 16

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches

### 6.712 usrGroup

Description This field contains the name of the trader group the user belongs to inside the

business unit. Every group can define their own name. Every user can only

belong to one group.

Format alphanumeric 3

Where used: RD115 User Profile Status

### 6.713 usrOrdrNum

Description This field contains the user order number, which the member assigned to the

order.

Format alphanumeric 12

Where used: TE810 T7 Daily Trade Confirmation

TE812 Daily Prevented Self-Matches

T7 Release 6.1	
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### 6.714 valGoodQuoReqResp

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

cut limit adjustment.

Format numeric 10

Where used: TD940 Daily Regular Market Making Quote Request Performance

TD941 Daily Basis Building Block Liquidity Provider Quote Request Perfor-

mance

TD942 Daily Advanced Market Making Quote Request Performance TD945 MTD - Regular Market Making Quote Request Performance TD946 MTD - Basis Building Block Liquidity Provider Quote Request

Performance

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

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

### 6.715 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

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### 6.717 validityTime

Description This field contains the Validity Time as provided by the requester on the

Order sent to the Selective RFQ service.

Format TimeFormat18

Where used: TE600 Eurex EnLight Maintenance

#### 6.718 validTo

Description Conditional mandatory (mandatory only when field status indicator = D),

stating the valid to date for the short code to long value mapping. The dataset

remains in the mapping status report until the "Valid to" elapsed

Format DateFormat

Where used: TR161 Identifier Mapping Status

### 6.719 valQuoReqTot

Description This field contains the total number of valid quote requests after cut limit

adjustment.

Format numeric 10

Where used: TD940 Daily Regular Market Making Quote Request Performance

TD941 Daily Basis Building Block Liquidity Provider Quote Request Perfor-

mance

TD942 Daily Advanced Market Making Quote Request Performance TD945 MTD - Regular Market Making Quote Request Performance TD946 MTD - Basis Building Block Liquidity Provider Quote Request

Performance

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

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

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# 6.720 valQuoReqViol

Description This field contains the number of valid quote request violations on the basis of

the valid quote requests after cut limit adjustment.

Format numeric 10

Where used: TD940 Daily Regular Market Making Quote Request Performance

TD941 Daily Basis Building Block Liquidity Provider Quote Request Perfor-

mance

TD942 Daily Advanced Market Making Quote Request Performance TD945 MTD - Regular Market Making Quote Request Performance TD946 MTD - Basis Building Block Liquidity Provider Quote Request

Performance

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

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

### 6.721 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

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Where used: CB042 Fee Per Executed Order

CB062 Designated Sponsor Refund TC540 Daily Order Maintenance TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches

#### 6.723 violation

Description This field shows violation status. Valid values are: "Yes" or "No"

Format alphanumeric 1

<u>Valid Values</u> <u>Decodes</u> <u>Descriptions</u>

1 Y Yes 0 N No

Where used: TR100 Order to Trade Ratio Report

TR101 MiFID II OTR Report

TR102 Excessive System Usage Report

### 6.724 violationCnt

Description This field shows the number of violations.

Format numeric 2

Where used: TR102 Excessive System Usage Report

#### 6.725 violInd

Description This field contains violation indicator, which indicates whether the member

has provided quotes for lesser time than required as per obligation to market

maker program of Eurex.

Format numeric 1

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

Where used: TD956 Basis Building Block Liquidity Provider

TD957 Package Building Block Liquidity Provider Measurement and

Advanced Designated Liquidity Provisioning TD959 Designated Market Making Measurement TD982 Special Report French Equity Options

#### **6.726** violPct

Description This field contains the violation percentage, based on the quote request viola-

tions 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 Perfor-

mance

TD942 Daily Advanced Market Making Quote Request Performance TD945 MTD - Regular Market Making Quote Request Performance TD946 MTD - Basis Building Block Liquidity Provider Quote Request

Performance

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

Performance

TD949 MTD - Advanced Market Making Strategy Quote Request Perfor-

mance

TD955 Building Block Liquidity Provider Measurement

#### 6.727 volDiscPrc

Description This is the "second limit" price up to/down to which a bid/ask VDO can be

executed at the MP.

Format numeric signed 9, 5

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Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation

### 6.728 volFactor

Description This field contains Volume Factor which is used to calcued Volume

Component

Format numeric 4

Where used: TR102 Excessive System Usage Report

### 6.729 wknNo

Description This field contains the WKN number

Format alphanumeric 9

Where used: TC540 Daily Order Maintenance

TC550 Open Order Detail

TC810 T7 Daily Trade Confirmation TC812 T7 Daily Prevented Self-Matches TC910 T7 Daily Match Step Activity TE535 Cross and Quote Requests TE540 Daily Order Maintenance TE545 Daily TES Maintenance TE550 Open Order Detail

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

TR901 MiFID II Message Rate Report

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# 7Glossary

Term	Explanation
DBAG	Deutsche Börse AG
ETI	Enhanced Trading Interface
Eurex	European Exchange. Electronic trading and clearing of options and financial futures.
Member	Market participant.
Xetra <sup>®</sup>	$E_{\underline{x}}$ change $\underline{E}$ lectronic $\underline{Tra}$ ding. Deutsche Börse's electronic trading system for cash markets.
XML	E <u>x</u> tensible <u>M</u> arkup <u>L</u> anguage
XSD	XML <u>S</u> chema <u>D</u> efinition

Table 7.1 - Glossary